



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/11/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 15/11/2017	Any day expiry	14.42610	14.42610		14.52940	14.52940		18.82	0.00	0.00	0	200.00
\$ / R	On 16/11/2017	Any day expiry	14.42610	14.42610		14.52940	14.52940		17.51	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry	14.42610	14.42610		14.53180	14.53180		17.06	0.00	0.00	0	238.00
\$ / R	On 23/11/2017	Any day expiry	14.44270	14.44270		14.54620	14.54620		16.49	0.00	0.00	0	0.00
\$ / R	On 23/11/2017	Any day expiry	14.17	Call	325.76280	0.32576	421.31950	0.42132	325.763	16.97	0.77	0.00	10,000.00
\$ / R	On 27/11/2017	Any day expiry	14.45200	14.45200		14.55600	14.55600		17.05	0.00	0.00	0	0.00
\$ / R	On 27/11/2017	Any day expiry	14.54	Call	148.65790	0.14866	213.90050	0.21390	148.658	17.36	0.43	0.00	300.00
\$ / R	On 27/11/2017	Any day expiry	14.70	Call	96.76820	0.09677	148.78070	0.14878	96.768	17.89	0.31	0.00	50.00
\$ / R	On 28/11/2017	Any day expiry	14.45430	14.45430		14.55850	14.55850		17.38	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	5.13060	0.00513	4.87740	0.00488	5.131	18.12	0.03	0.00	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	0.17610	0.00018	0.29470	0.00029	0.176	32.50	0.00	0.00	60.00
\$ / R	On 30/11/2017	Any day expiry	14.45890	14.45890		14.56340	14.56340		17.57	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	1.08110	0.00108	0.89890	0.00090	1.081	23.40	0.00	0.00	238,000.00
\$ / R	On 04/12/2017	Any day expiry	14.46820	14.46820		14.57320	14.57320		17.33	0.00	0.00	0	24.00
\$ / R	On 14/12/2017	Any day expiry	14.49130	14.49130		14.59770	14.59770		17.62	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry	14.49370	14.49370		14.60010	14.60010		17.79	0.00	0.00	0	1,781.00

Contract Details		Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017			Foreign Exchange Future		14.50060	14.50060	14.60740	14.60740		17.83	0.00	1,014,809,990.40	69,984	1,075,650.00
\$ / R	On 18/12/2017	11.75	Put	Foreign Exchange Future	0.56550	0.00057	0.50810	0.00051	0.565	23.98	0.00	0.00	0	1,000.00	
\$ / R	On 18/12/2017	12.00	Put	Foreign Exchange Future	0.89790	0.00090	0.80020	0.00080	0.898	22.77	0.00	0.00	0	20,141.00	
\$ / R	On 18/12/2017	12.16	Put	Foreign Exchange Future	1.21310	0.00121	1.07490	0.00107	1.213	21.99	0.00	0.00	0	550.00	
\$ / R	On 18/12/2017	12.20	Put	Foreign Exchange Future	1.30880	0.00131	1.15790	0.00116	1.309	21.80	0.00	0.00	0	4,000.00	
\$ / R	On 18/12/2017	12.21	Put	Foreign Exchange Future	1.33390	0.00133	1.17970	0.00118	1.334	21.75	0.00	0.00	0	18,000.00	
\$ / R	On 18/12/2017	12.40	Put	Foreign Exchange Future	1.92180	0.00192	1.68690	0.00169	1.922	20.83	0.01	0.00	0	114,600.00	
\$ / R	On 18/12/2017	12.50	Put	Foreign Exchange Future	2.33600	0.00234	2.04170	0.00204	2.336	20.34	0.01	0.00	0	16,416.00	
\$ / R	On 18/12/2017	12.56	Put	Foreign Exchange Future	2.62890	0.00263	2.29180	0.00229	2.629	20.05	0.01	0.00	0	7,100.00	
\$ / R	On 18/12/2017	12.65	Put	Foreign Exchange Future	3.14340	0.00314	2.72920	0.00273	3.143	19.62	0.01	0.00	0	1,819.00	
\$ / R	On 18/12/2017	12.75	Put	Foreign Exchange Future	3.84290	0.00384	3.32110	0.00332	3.843	19.13	0.01	0.00	0	10,000.00	
\$ / R	On 18/12/2017	12.76	Put	Foreign Exchange Future	3.92140	0.00392	3.38730	0.00339	3.921	19.08	0.01	0.00	0	550.00	
\$ / R	On 18/12/2017	13.00	Put	Foreign Exchange Future	6.42160	0.00642	5.48080	0.00548	6.422	17.92	0.02	0.00	0	10,000.00	
\$ / R	On 18/12/2017	13.10	Put	Foreign Exchange Future	8.47020	0.00847	6.72670	0.00673	8.470	17.63	0.03	0.00	0	41,000.00	
\$ / R	On 18/12/2017	13.12	Put	Foreign Exchange Future	9.06550	0.00907	7.01010	0.00701	9.065	17.62	0.03	0.00	0	40,000.00	
\$ / R	On 18/12/2017	13.15	Put	Foreign Exchange Future	10.02750	0.01003	7.45930	0.00746	10.028	17.59	0.03	0.00	0	2,600.00	
\$ / R	On 18/12/2017	13.18	Put	Foreign Exchange Future	11.07840	0.01108	8.27080	0.00827	11.078	17.56	0.04	0.00	0	16,000.00	
\$ / R	On 18/12/2017	13.20	Put	Foreign Exchange Future	11.83150	0.01183	8.85550	0.00886	11.832	17.54	0.04	0.00	0	6,728.00	
\$ / R	On 18/12/2017	13.20	Call	Foreign Exchange Future	1,312.43150	1.31243	1,416.25550	1.41626	1,312.431	17.54	0.96	0.00	0	7,000.00	
\$ / R	On 18/12/2017	13.21	Put	Foreign Exchange Future	12.22470	0.01222	9.16120	0.00916	12.225	17.54	0.04	0.00	0	5,000.00	
\$ / R	On 18/12/2017	13.22	Put	Foreign Exchange Future	12.62890	0.01263	9.47630	0.00948	12.629	17.53	0.04	0.00	0	7,100.00	
\$ / R	On 18/12/2017	13.25	Call	Foreign Exchange Future	1,264.51310	1.26451	1,367.87920	1.36788	1,264.513	17.50	0.96	0.00	0	16,141.00	
\$ / R	On 18/12/2017	13.35	Put	Foreign Exchange Future	19.04810	0.01905	14.52210	0.01452	19.048	17.41	0.06	0.00	0	52,000.00	
\$ / R	On 18/12/2017	13.40	Put	Foreign Exchange Future	22.17790	0.02218	17.00750	0.01701	22.178	17.37	0.06	0.00	0	114,600.00	
\$ / R	On 18/12/2017	13.50	Call	Foreign Exchange Future	1,030.37190	1.03037	1,130.49140	1.13049	1,030.372	17.28	0.92	0.00	0	11,016.00	
\$ / R	On 18/12/2017	13.60	Call	Foreign Exchange Future	940.05340	0.94005	1,038.33400	1.03833	940.053	17.19	0.89	0.00	0	4,000.00	
\$ / R	On 18/12/2017	13.76	Put	Foreign Exchange Future	60.29840	0.06030	48.06090	0.04806	60.298	17.04	0.15	0.00	0	3,000.00	
\$ / R	On 18/12/2017	13.76	Call	Foreign Exchange Future	800.89840	0.80090	895.46090	0.89546	800.898	17.04	0.85	0.00	0	3,750.00	
\$ / R	On 18/12/2017	13.80	Put	Foreign Exchange Future	66.71860	0.06672	53.38310	0.05338	66.719	17.01	0.16	0.00	0	550.00	
\$ / R	On 18/12/2017	13.93	Call	Foreign Exchange Future	665.47330	0.66547	753.43160	0.75343	665.473	17.16	0.79	0.00	0	7,100.00	
\$ / R	On 18/12/2017	14.00	Call	Foreign Exchange Future	613.72450	0.61372	698.99200	0.69899	613.724	17.24	0.76	0.00	0	19,000.00	
\$ / R	On 18/12/2017	14.00	Put	Foreign Exchange Future	113.12450	0.11312	91.59200	0.09159	113.125	17.24	0.24	1,770,409.13	500	34,000.00	
\$ / R	On 18/12/2017	14.27	Put	Foreign Exchange Future	205.89850	0.20590	172.54010	0.17254	205.898	17.56	0.37	0.00	0	40,000.00	
\$ / R	On 18/12/2017	14.40	Call	Foreign Exchange Future	364.50330	0.36450	431.68530	0.43169	364.503	17.71	0.56	0.00	0	2,000.00	
\$ / R	On 18/12/2017	14.50	Call	Foreign Exchange Future	315.07800	0.31508	377.32860	0.37733	315.078	17.83	0.51	3,710,673.00	500	7,600.00	
\$ / R	On 18/12/2017	14.50	Put	Foreign Exchange Future	314.47800	0.31448	269.92860	0.26993	314.478	17.83	0.49	0.00	0	2,055.00	
\$ / R	On 18/12/2017	14.63	Call	Foreign Exchange Future	261.74020	0.26174	314.91470	0.31491	261.740	18.18	0.45	0.00	0	10,000.00	
\$ / R	On 18/12/2017	14.90	Call	Foreign Exchange Future	175.29880	0.17530	215.73520	0.21574	175.299	18.90	0.33	0.00	0	1,500.00	
\$ / R	On 18/12/2017	15.00	Call	Foreign Exchange Future	150.47740	0.15048	186.71920	0.18672	150.477	19.16	0.29	0.00	0	4,580.00	
\$ / R	On 18/12/2017	15.11	Call	Foreign Exchange Future	126.96180	0.12696	158.95510	0.15896	126.962	19.45	0.25	0.00	0	1,900.00	
\$ / R	On 18/12/2017	15.12	Call	Foreign Exchange Future	125.00470	0.12500	156.63100	0.15663	125.005	19.48	0.25	0.00	0	40,000.00	
\$ / R	On 18/12/2017	15.50	Call	Foreign Exchange Future	68.08980	0.06809	88.23970	0.08824	68.090	20.42	0.15	0.00	0	25,457.00	
\$ / R	On 18/12/2017	15.60	Call	Foreign Exchange Future	57.82940	0.05783	75.51080	0.07551	57.829	20.66	0.13	0.00	0	10,000.00	
\$ / R	On 18/12/2017	16.00	Call	Foreign Exchange Future	29.82480	0.02982	40.31200	0.04031	29.825	21.58	0.07	0.00	0	117,200.00	

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 18/12/2017	Foreign Exchange Future	17.13	Call	3.98280	0.00398	5.79120	0.00579	3.983	23.59	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	3.28060	0.00328	4.79220	0.00479	3.281	23.79	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	2.22860	0.00223	2.70320	0.00270	2.229	27.99	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.51020	14.51020	14.61710	14.61710		18.35	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	37.95980	0.03796	29.69190	0.02969	37.960	17.53	0.10	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	3.25830	0.00326	4.02650	0.00403	3.258	27.32	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			14.52220	14.52220	14.62920	14.62920		18.37	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			14.52690	14.52690	14.63410	14.63410		18.64	0.00	0.00	0	0.00
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	391.58760	0.39159	456.36370	0.45636	391.588	18.60	0.52	0.00	0	150.00
\$ / R	On 02/01/2018	Any day expiry			14.53650	14.53650	14.64380	14.64380		18.62	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			14.54130	14.54130	14.64860	14.64860		18.77	0.00	0.00	0	241.00
\$ / R	On 09/01/2018	Any day expiry			14.55330	14.55330	14.66080	14.66080		18.89	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	38.25620	0.03826	31.93080	0.03193	38.256	18.14	0.08	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	345.56110	0.34556	401.16130	0.40116	345.561	19.27	0.44	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	303.51920	0.30352	354.94820	0.35495	303.519	19.49	0.40	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			14.55570	14.55570	14.66320	14.66320		18.96	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			14.56040	14.56040	14.66800	14.66800		19.08	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry			14.57480	14.57480	14.68260	14.68260		18.79	0.00	0.00	0	241.00
\$ / R	On 25/01/2018	Any day expiry			14.59140	14.59140	14.69940	14.69940		18.62	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			14.60570	14.60570	14.71380	14.71380		18.44	0.00	0.00	0	1,564.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	64.96770	0.06497	57.83650	0.05784	64.968	17.69	0.11	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	67.54010	0.06754	60.14000	0.06014	67.540	17.69	0.11	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	71.54720	0.07155	63.76470	0.06376	71.547	17.70	0.12	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	86.25210	0.08625	77.09390	0.07709	86.252	17.71	0.14	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			14.60810	14.60810	14.71620	14.71620		18.42	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	24.23290	0.02423	23.10260	0.02310	24.233	19.38	0.04	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	46.52480	0.04652	44.23880	0.04424	46.525	17.99	0.08	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	54.11160	0.05411	51.39000	0.05139	54.112	17.66	0.09	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	286.57230	0.28657	333.93790	0.33394	286.572	19.45	0.34	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	216.41600	0.21642	255.39290	0.25539	216.416	19.96	0.27	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	167.93900	0.16794	200.46250	0.20046	167.939	20.44	0.22	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	154.31330	0.15431	184.88640	0.18489	154.313	20.59	0.21	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			14.62000	14.62000	14.72820	14.72820		18.27	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	176.11640	0.17612	160.19290	0.16019	176.116	17.60	0.23	0.00	0	35,000.00
\$ / R	On 12/02/2018	Any day expiry			14.63430	14.63430	14.74260	14.74260		18.33	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	215.72470	0.21572	190.79040	0.19079	215.725	17.68	0.26	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			14.63670	14.63670	14.74500	14.74500		18.19	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.64140	14.64140	14.74980	14.74980		18.17	0.00	0.00	0	0.00
\$ / R	On 28/02/2018	Any day expiry			14.67180	14.67180	14.78070	14.78070		17.96	0.00	0.00	0	0.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	331.36340	0.33136	305.14580	0.30515	331.363	17.49	0.34	0.00	0	90,000.00
\$ / R	On 01/03/2018	Any day expiry			14.67420	14.67420	14.78310	14.78310		17.95	0.00	0.00	0	0.00
\$ / R	On 01/03/2018	Any day expiry	13.50	Put	130.64770	0.13065	120.30110	0.12030	130.648	17.10	0.17	0.00	0	100,000.00
\$ / R	On 02/03/2018	Any day expiry			14.67650	14.67650	14.78550	14.78550		18.02	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	112.65400	0.11265	103.59610	0.10360	112.654	17.07	0.15	0.00	0	100,000.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future			14.71620	14.71620		14.82600	14.82600		17.79	0.00	253,751,436.60	17,243	184,353.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	15.34430	0.01534		14.03970	0.01404	15.344	18.27	0.02	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	27.46270	0.02746		25.40920	0.02541	27.463	17.83	0.04	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	29.23070	0.02923		27.07300	0.02707	29.231	17.78	0.04	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	34.09660	0.03410		31.65650	0.03166	34.097	17.65	0.05	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	37.91350	0.03791		35.25530	0.03526	37.913	17.57	0.06	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	64.93610	0.06494		60.78350	0.06078	64.936	17.11	0.09	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	70.60420	0.07060		66.14350	0.06614	70.604	17.04	0.10	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	95.15460	0.09515		89.36590	0.08937	95.155	16.76	0.13	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	99.00500	0.09900		93.01010	0.09301	99.005	16.73	0.13	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	121.40700	0.12141		112.61110	0.11261	121.407	16.77	0.15	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	125.16420	0.12516		116.11630	0.11612	125.164	16.78	0.16	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	1,361.44460	1.36144	1,460.85740	1.46086	1.361445	16.81	0.82	0.00	0	15,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	145.24460	0.14524	134.85740	0.13486	145.245	16.81	0.18	0.00	0	17,750.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	167.56750	0.16757	155.71920	0.15572	167.568	16.85	0.20	0.00	0	3,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	202.79150	0.20279	188.68600	0.18869	202.792	16.90	0.23	0.00	0	20,880.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	1,164.41540	1.16442	1,259.76900	1.25977	1,164.415	16.91	0.77	0.00	0	4,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	252.13050	0.25213	234.96330	0.23496	252.130	16.96	0.27	0.00	0	7,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	300.63250	0.30063	278.47990	0.27848	300.633	17.08	0.30	0.00	0	500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	343.31650	0.34332	318.64120	0.31864	343.317	17.20	0.33	0.00	0	750.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	351.44780	0.35145	326.30480	0.32630	351.448	17.22	0.34	0.00	0	41,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Put	359.69660	0.35970	334.07640	0.33408	359.697	17.24	0.34	0.00	0	65,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	743.72340	0.74372	822.02310	0.82202	743.723	17.50	0.59	0.00	0	10,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	738.56950	0.73857	816.61480	0.81661	738.569	17.51	0.59	0.00	0	17,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	492.02880	0.49203	459.26220	0.45926	492.029	17.56	0.42	0.00	0	80,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	497.01040	0.49701	463.99060	0.46399	497.010	17.57	0.42	0.00	0	400.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	713.21040	0.71321	789.99060	0.78999	713.210	17.57	0.58	0.00	0	240.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	507.06310	0.50706	473.53250	0.47353	507.063	17.59	0.43	0.00	0	1,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.68	Put	591.39150	0.59139	0.00000	0.00000	591.392	17.76	0.47	6,895,066.68	1,000	1,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.68	Call	627.59150	0.62759	0.00000	0.00000	627.592	17.76	0.53	7,781,957.48	1,000	1,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	597.38220	0.59738	666.96000	0.66696	597.382	17.86	0.51	0.00	0	20,880.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Call	580.86650	0.58087	0.00000	0.00000	580.867	17.92	0.50	1,484,740.66	200	100.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Put	654.66650	0.65467	0.00000	0.00000	654.667	17.92	0.50	1,473,678.66	200	100.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	552.94100	0.55294	618.78390	0.61878	552.941	18.03	0.48	0.00	0	15,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	537.53740	0.53754	602.25650	0.60226	537.537	18.09	0.47	0.00	0	5,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	533.74640	0.53375	598.18850	0.59819	533.746	18.11	0.47	0.00	0	8,395.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	518.83210	0.51883	582.15880	0.58216	518.832	18.17	0.46	0.00	0	3,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	500.72650	0.50073	562.66590	0.56267	500.727	18.24	0.45	0.00	0	6,126.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	462.93750	0.46294	521.86390	0.52186	462.938	18.41	0.42	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	415.71920	0.41572	470.63650	0.47064	415.719	18.64	0.39	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	359.94730	0.35995	409.69860	0.40970	359.947	18.95	0.35	0.00	0	3,867.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	349.86110	0.34986	398.45500	0.39846	349.861	19.01	0.34	0.00	0	65,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	305.71480	0.30571	349.57250	0.34957	305.715	19.33	0.31	0.00	0	750.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	245.62330	0.24562	282.75160	0.28275	245.623	19.84	0.25	0.00	0	3,276.00	

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	16.16	Call	219.51230	0.21951	253.59640	0.25360	219.512	20.10	0.23	0.00	0	225,000.00
\$ / R	On 24/04/2018	Any day expiry			14.80030	14.80030	14.91190	14.91190		17.59	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.80270	14.80270	14.91430	14.91430		17.58	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	810.22990	0.81023	765.73380	0.76573	810.230	17.87	0.52	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	372.54980	0.37255	420.17300	0.42017	372.550	19.05	0.32	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			14.81430	14.81430	14.92620	14.92620		17.53	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	255.09150	0.25509	240.67800	0.24068	255.092	16.54	0.25	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	545.27770	0.54528	607.40110	0.60740	545.278	18.13	0.43	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	420.10230	0.42010	471.69290	0.47169	420.102	18.75	0.35	0.00	0	500.00
\$ / R	On 11/05/2018	Any day expiry			14.84000	14.84000	14.95240	14.95240		17.53	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			14.84710	14.84710	14.87860	14.87860		17.49	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	65.64640	0.06565	0.00000	0.00000	65.646	16.16	0.08	26,669,082.00	22,000	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	543.45820	0.54346	0.00000	0.00000	543.458	17.08	0.40	65,236,709.56	11,000	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	430.09800	0.43010	0.00000	0.00000	430.098	18.76	0.35	114,542,494.22	22,000	11,000.00
\$ / R	On 15/05/2018	Any day expiry			14.84940	14.84940	14.96190	14.96190		17.49	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			14.88730	14.88730	15.00020	15.00020		17.50	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	279.61380	0.27961	265.73350	0.26573	279.614	16.43	0.25	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	567.37530	0.56738	628.65090	0.62865	567.375	18.20	0.42	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	442.07690	0.44208	492.94580	0.49295	442.077	18.84	0.34	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.93000	14.93000	15.04330	15.04330		17.48	0.00	12,078,370.00	809	111,301.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	8.51880	0.00852	9.02080	0.00902	8.519	18.00	0.01	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	12.07280	0.01207	12.28070	0.01228	12.073	16.49	0.02	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	18.54670	0.01855	16.82510	0.01683	18.547	15.17	0.03	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	30.92560	0.03093	26.77210	0.02677	30.926	15.35	0.04	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	41.04080	0.04104	36.17490	0.03617	41.041	15.45	0.05	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	74.64040	0.07464	68.01360	0.06801	74.640	15.70	0.09	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	102.90560	0.10291	95.19180	0.09519	102.906	15.85	0.11	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	109.07470	0.10907	101.15350	0.10115	109.075	15.87	0.12	0.00	0	14,658.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	117.16200	0.11716	108.98090	0.10898	117.162	15.91	0.12	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	138.32820	0.13833	129.52500	0.12953	138.328	15.99	0.14	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	147.90430	0.14790	138.84400	0.13884	147.904	16.03	0.15	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	164.19190	0.16419	154.71720	0.15472	164.192	16.09	0.16	2,387,823.48	1,000	1,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	200.40080	0.20040	190.14420	0.19014	200.401	16.20	0.19	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	205.19020	0.20519	194.93060	0.19493	205.190	16.21	0.19	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	246.35400	0.24635	234.88300	0.23488	246.354	16.29	0.22	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	263.13120	0.26313	250.81380	0.25081	263.131	16.33	0.23	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	277.68350	0.27768	264.63300	0.26463	277.683	16.35	0.24	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	302.06160	0.30206	287.79200	0.28779	302.062	16.40	0.25	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	305.20330	0.30520	290.77640	0.29078	305.203	16.40	0.25	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	324.50570	0.32451	309.12350	0.30912	324.506	16.43	0.26	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	358.39950	0.35840	341.35510	0.34136	358.399	16.49	0.28	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	394.46570	0.39447	375.67660	0.37568	394.466	16.54	0.30	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	454.02260	0.45402	0.00000	0.00000	454.023	16.66	0.33	5,003,058.72	1,000	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	896.65670	0.89666	976.11090	0.97611	896.657	17.20	0.57	0.00	0	50.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	851.22170	0.85122	928.51710	0.92852	851.222	17.32	0.55	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	727.96560	0.72797	798.25130	0.79825	727.966	17.69	0.49	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	716.67960	0.71668	786.29340	0.78629	716.680	17.73	0.49	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	616.03910	0.61604	679.26390	0.67926	616.039	18.10	0.43	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	584.70300	0.58470	645.78520	0.64579	584.703	18.23	0.42	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	424.14730	0.42415	471.99520	0.47200	424.147	19.10	0.32	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	380.27460	0.38027	424.16250	0.42416	380.275	19.41	0.29	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	374.70200	0.37470	418.06370	0.41806	374.700	19.46	0.29	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	359.75490	0.35975	402.28480	0.40228	359.755	19.56	0.28	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	354.12480	0.35412	396.54120	0.39654	354.125	19.59	0.28	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	287.37120	0.28737	324.14000	0.32414	287.371	20.02	0.23	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	275.70970	0.27571	311.36520	0.31137	275.710	20.11	0.22	3,336,369.90	1,000	2,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	247.46800	0.24747	280.35030	0.28035	247.468	20.34	0.20	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	238.76450	0.23876	270.76720	0.27077	238.765	20.41	0.20	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	226.91280	0.22691	257.69690	0.25770	226.913	20.52	0.19	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.95610	14.95610	15.06960	15.06960		17.47	0.00	0.00	0	0.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	301.23860	0.30124	287.68310	0.28768	301.239	16.38	0.25	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	587.38050	0.58738	647.94160	0.64794	587.381	18.31	0.41	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	463.49310	0.46349	513.95040	0.51395	463.493	18.96	0.34	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.96320	14.96320	15.07680	15.07680		17.44	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			15.00590	15.00590	15.11980	15.11980		17.46	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			15.01540	15.01540	15.12940	15.12940		17.44	0.00	0.00	0	0.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	453.90790	0.45391	435.09420	0.43509	453.908	16.54	0.32	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	567.96630	0.56797	0.00000	0.00000	567.966	16.80	0.37	8,244,444.78	1,500	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	620.98390	0.62098	682.09180	0.68209	620.984	18.30	0.41	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	560.58830	0.56059	0.00000	0.00000	560.588	18.59	0.38	8,542,436.76	1,500	1,500.00
\$ / R	On 25/07/2018	Any day expiry			15.01780	15.01780	15.13180	15.13180		17.44	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			15.03200	15.03200	15.14610	15.14610		17.47	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	322.01400	0.32201	308.76290	0.30876	322.014	16.33	0.24	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	609.82100	0.60982	669.35390	0.66935	609.821	18.39	0.40	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	486.52950	0.48653	536.62730	0.53663	486.529	19.04	0.33	0.00	0	500.00
\$ / R	On 13/08/2018	Any day expiry			15.06280	15.06280	15.17720	15.17720		17.44	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			15.10610	15.10610	15.22140	15.22140		17.46	0.00	0.00	0	0.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	340.96430	0.34096	328.08080	0.32808	340.964	16.31	0.24	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	622.35280	0.62235	680.76140	0.68076	622.353	18.55	0.39	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	500.96690	0.50097	550.45240	0.55045	500.967	19.19	0.32	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			15.14700	15.14700	15.26310	15.26310		17.46	0.00	0.00	0	3,267.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	14.56100	0.01456	16.35540	0.01636	14.561	16.96	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	66.60670	0.06661	66.68940	0.06669	66.607	14.30	0.07	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	71.78820	0.07179	71.60420	0.07160	71.788	14.37	0.08	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	101.98700	0.10199	100.09890	0.10010	101.987	14.74	0.10	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,801.54890	1.80155	1,902.45480	1.90245	1,801.549	16.20	0.78	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	328.19350	0.32819	315.48990	0.31549	328.193	16.24	0.23	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	683.54020	0.68354	745.21370	0.74521	683.540	18.36	0.41	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	16.04	Call	664.20240	0.66420	724.47280	0.72447	664.202	18.45	0.40	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	637.62400	0.63762	696.16030	0.69616	637.624	18.57	0.39	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	445.73410	0.44573	492.10940	0.49211	445.734	19.54	0.29	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			15.17350	15.17350	15.29020	15.29020		17.44	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	356.16420	0.35616	343.63910	0.34364	356.164	16.29	0.24	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	635.09040	0.63509	693.09060	0.69309	635.090	18.66	0.38	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	510.76990	0.51077	561.52590	0.56153	510.770	19.28	0.32	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			15.23850	15.23850	15.35650	15.35650		17.47	0.00	0.00	0	70.00
\$ / R	On 31/10/2018	Any day expiry			15.25290	15.25290	15.37130	15.37130		17.46	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	371.94880	0.37195	359.75750	0.35976	371.949	16.25	0.24	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	653.19960	0.65320	711.09380	0.71109	653.200	18.76	0.37	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	532.64080	0.53264	583.25870	0.58326	532.641	19.34	0.31	0.00	0	500.00
\$ / R	On 13/11/2018	Any day expiry			15.28420	15.28420	15.40330	15.40330		17.47	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			15.32800	15.32800	15.44740	15.44740		17.58	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	386.67460	0.38667	369.95370	0.36995	386.675	16.28	0.24	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	668.88390	0.66888	726.47060	0.72647	668.884	18.97	0.36	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	540.74640	0.54075	590.66990	0.59067	540.746	19.57	0.31	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.36460	15.36460	15.48400	15.48400		17.61	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry			15.40900	15.40900	15.52840	15.52840		17.68	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	398.51420	0.39851	382.44500	0.38245	398.514	16.27	0.23	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	691.18470	0.69118	747.30630	0.74731	691.185	19.22	0.36	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	559.29560	0.55930	608.05640	0.60806	559.296	19.83	0.30	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			15.52390	15.52390	15.64350	15.64350		17.86	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.61000	15.61000	15.72980	15.72980		17.98	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.83980	15.83980	15.95980	15.95980		18.25	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.88640	16.88640	17.01650	17.01650		19.18	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			17.02790	17.02790	17.15980	17.15980		19.29	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			17.17560	17.17560	17.30920	17.30920		19.38	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			14.50060	14.50060	14.60740	14.60740		17.83	0.00	1,116,546.20	77	814.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.71620	14.71620	14.82600	14.82600		17.79	0.00	0.00	0	28.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.93000	14.93000	15.04330	15.04330		17.48	0.00	0.00	0	9.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			15.14700	15.14700	15.26310	15.26310		17.46	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	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.83980	15.83980	15.95980	15.95980		18.25	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry			18.95470	18.95470	19.07300	19.07300		18.02	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry	19.19	Call	199.00990	0.19901	258.38360	0.25838	199.010	18.40	0.39	0.00	0	15,200.00
£ / R	On 15/12/2017	Any day expiry			19.00410	19.00410	19.12480	19.12480		18.48	0.00	0.00	0	10.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.01470	19.01470	19.13690	19.13690		18.33	0.00	10,324,982.10	543	212,511.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	940.19490	0.94019	1,039.75890	1.03976	940.195	18.12	0.79	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	170.27580	0.17028	205.97340	0.20597	170.276	19.48	0.26	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry			19.18670	19.18670	19.31020	19.31020		18.63	0.00	0.00	0	10.00
£ / R	On 19/03/2018	Foreign Exchange Future			19.35950	19.35950	19.48570	19.48570		18.39	0.00	9,950,783.00	514	3,605.00

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	17.00	Put	111.94390		0.11194		106.66670	0.10667	111.944	18.60	0.11	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	538.51060		0.53851		604.37250	0.60437	538.511	18.96	0.38	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			19.70230		19.70230		19.83250	19.83250		17.98	0.00	9,851,150.00	500	4,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			20.04990		20.04990		20.18400	20.18400		17.79	0.00	0.00	0	3,565.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.86090		20.86090		20.99760	20.99760		17.75	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12791		0.12791		0.12893	0.12893		25.07	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.13052		0.13052		0.13157	0.13157		23.32	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.13314		0.13314		0.13423	0.13423		22.50	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14903		0.14903		0.15024	0.15024		21.15	0.00	0.00	0	0.00
€ / R	On 15/11/2017	Any day expiry			16.95360		16.95360		16.94770	16.94770		17.36	0.00	355,425.00	21	21.00
€ / R	On 28/11/2017	Any day expiry			16.99610		16.99610		16.99160	16.99160		16.67	0.00	0.00	0	800.00
€ / R	On 15/12/2017	Any day expiry			17.01620		17.01620		17.01220	17.01220		16.25	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.06800		17.06800		17.06750	17.06750		16.41	0.00	30,005,544.00	1,758	111,199.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	0.71430		0.00071		0.92420	0.00092	0.714	22.85	0.00	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	768.32820		0.76833		777.86580	0.77787	768.328	15.81	0.81	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			17.10530		17.10530		17.10470	17.10470		17.05	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			17.24550		17.24550		17.24510	17.24510		17.23	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	79.38070		0.07938		85.08150	0.08508	79.381	16.55	0.12	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry			17.35190		17.35190		17.35200	17.35200		16.88	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	233.65350		0.23365		245.79950	0.24580	233.653	16.23	0.25	0.00	0	114,748.00
€ / R	On 19/03/2018	Foreign Exchange Future			17.42420		17.42420		17.42510	17.42510		16.73	0.00	6,969,680.00	400	14,601.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	50.07740		0.05008		53.97900	0.05398	50.077	16.99	0.06	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	52.82880		0.05283		56.97240	0.05697	52.829	16.90	0.07	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	245.59380		0.24559		258.80410	0.25880	245.594	16.04	0.24	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	1,201.91080		1.20191		1,216.82750	1.21683	1,201.911	16.07	0.73	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	893.42010		0.89342		911.43960	0.91144	893.420	16.43	0.62	0.00	0	620.00
€ / R	On 18/06/2018	Foreign Exchange Future			17.78150		17.78150		17.78500	17.78500		16.51	0.00	889,075.00	50	786.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	21.94320		0.02194		22.87920	0.02288	21.943	17.41	0.02	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	24.36210		0.02436		25.14330	0.02514	24.362	16.78	0.03	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	96.93620		0.09694		102.37220	0.10237	96.936	15.74	0.09	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	319.30380		0.31930		335.57350	0.33557	319.304	15.66	0.24	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	607.21950		0.60722		629.87930	0.62988	607.219	17.30	0.39	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	246.67540		0.24668		261.22150	0.26122	246.675	19.27	0.18	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future			18.15210		18.15210		18.15620	18.15620		16.46	0.00	0.00	0	4,679.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	49.28600		0.04929		54.27250	0.05427	49.286	16.04	0.04	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	248.54960		0.24855		262.18520	0.26219	248.550	15.50	0.17	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	307.98460		0.30798		324.25270	0.32425	307.985	19.55	0.19	0.00	0	41,516.00
€ / R	On 14/06/2019	Foreign Exchange Future			19.37670		19.37670		19.37640	19.37640		17.17	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.21370		99.21370		99.26874	99.26874			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.37235		96.37235		96.43065	96.43065			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.23403		95.23403		95.29508	95.29508			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 21/09/2026	Interest Rate Swap	97.41720	97.41720	97.47899	97.47899					0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	101.16046	101.16046	101.22176	101.22176					0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	99.82843	99.82843	99.89102	99.89102					0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	101.89002	101.89002	101.95155	101.95155					0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	105.54604	105.54604	105.60683	105.60683					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	99.71743	99.71743	99.71745	99.71745					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.94260	99.94260	99.94652	99.94652					0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.22014	100.22014	100.22798	100.22798					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	99.00187	99.00187	99.00174	99.00174					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.62727	98.62727	98.63115	98.63115					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.69042	98.69042	98.69824	98.69824					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.23000	99.23000	99.25000	99.25000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.76839	99.76839	99.78510	99.78510					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.32791	100.32791	100.34973	100.34973					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.89374	100.89374	100.92191	100.92191					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.95258	97.95258	97.99595	97.99595					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.34328	97.34328	97.39465	97.39465					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.70543	96.70543	96.76621	96.76621					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	97.04821	97.04821	97.11528	97.11528					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.38018	99.38018	99.44616	99.44616					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.67315	99.67315	99.73202	99.73202					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	101.02782	101.02782	101.07397	101.07397					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	103.35283	103.35283	103.38930	103.38930					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	551.29700	551.29700	550.74200	550.74200					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	561.55600	561.55600	560.98700	560.98700					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	623.56200	623.56200	622.82300	622.82300					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	635.16600	635.16600	634.40900	634.40900					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	560.58400	560.58400	560.07000	560.07000					0.00	0.00	0	774.00
ALBI	On 03/05/2018	Index Future	571.01600	571.01600	570.48900	570.48900					0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.06180	11.06180	11.15480	11.15480				15.68	0.00	74,434,852.20	6,729	10,057.00
AU\$ / R	On 27/12/2017	Any day expiry	11.07770	11.07770	11.17090	11.17090				15.86	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	11.21970	11.21970	11.31550	11.31550				15.73	0.00	0.00	0	1,650.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.37850	11.37850	11.47760	11.47760				15.18	0.00	0.00	0	300.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.54050	11.54050	11.64260	11.64260				14.79	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	12.05450	12.05450	12.16190	12.16190				14.82	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
CAD/ R	On 18/12/2017	Foreign Exchange Future		11.38570	11.38570		11.48320	11.48320		15.40	0.00	0.00	0	1,000.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		11.56810	11.56810		11.66850	11.66850		15.44	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		11.74580	11.74580		11.84900	11.84900		15.94	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.64610	14.64610		14.70400	14.70400		15.62	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.97030	14.97030		15.02980	15.02980		15.93	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		15.29390	15.29390		15.35610	15.35610		16.14	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		17.06660	17.06660		17.14030	17.14030		17.29	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.17980	2.17980		2.19070	2.19070		17.36	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.19830	2.19830		2.20950	2.20950		17.22	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.21720	2.21720		2.22910	2.22910		16.66	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.30320	2.30320		2.31560	2.31560		17.15	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.29580	2.29580		2.29540	2.29540		17.44	0.00	0.00	0	1,400.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.34410	2.34410		2.34430	2.34430		17.55	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.39330	2.39330		2.39340	2.39340		16.96	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.73960	2.73960		2.73990	2.73990		18.01	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		11.51909	74.15455		11.53596	74.06075			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future		11.64548	71.74285		11.66305	71.64688			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future		11.77034	73.10360		11.78832	73.00710			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 01/02/2018	Bond Future		11.74013	76.54254		11.74145	76.53439			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future		11.86808	73.70549		11.86952	73.69677			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future		11.99223	75.10346		11.99351	75.09584			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 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	558.73500		558.73500		558.18500	558.18500			0.00	11,174,700.00	2	796.00
GOVI	On 03/05/2018	GOVI	569.13200		569.13200		568.56900	568.56900			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.85940		1.85940		1.87370	1.87370		17.42	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.89030		1.89030		1.90490	1.90490		17.80	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.92060		1.92060		1.93560	1.93560		17.16	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	2.14380		2.14380		2.16130	2.16130		18.59	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	129.52585		129.52585		129.53898	129.53898			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	131.94886		131.94886		131.96173	131.96173			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	134.43879		134.43879		134.45292	134.45292			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	99.30566		99.30566		99.41527	99.41527			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	100.14528		100.14528		100.25657	100.25657			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	102.06891		102.06891		102.18300	102.18300			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	103.06621		103.06621		103.07608	103.07608			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	103.90568		103.90568		103.91527	103.91527			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	105.90157		105.90157		105.91207	105.91207			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	124.95622		124.95622		124.96848	124.96848			0.00	0.00	0	18,785.00
I2038	On 03/05/2018	Bond Future	127.29378		127.29378		127.30586	127.30586			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	129.68877		129.68877		129.70198	129.70198			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	120.39046		120.39046		121.12187	121.12187			0.00	18,058,569.00	150	21,177.00
I2046	On 03/05/2018	Bond Future	121.04274		121.04274		121.78735	121.78735			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	123.36785		123.36785		124.12762	124.12762			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	126.80038		126.80038		126.81261	126.81261			0.00	507,201.52	4	23,955.00
I2050	On 03/05/2018	Bond Future	129.17251		129.17251		129.18453	129.18453			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	129.92034		129.92034		129.93355	129.93355			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	249.21400		249.21400		249.39000	249.39000			0.00	4,984,280.00	2	874.00
IGOV	On 03/05/2018	Index Future	253.87600		253.87600		254.05400	254.05400			0.00	0.00	0	272.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00

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
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			0.13870		0.13870		0.14020	0.14020			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.13750		0.13750		0.13980	0.13980			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.13720		0.13720		0.13940	0.13940			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.13680		0.13680		0.13820	0.13820			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			1.77210		1.77210		1.79270	1.79270		15.33	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.80310		1.80310		1.82410	1.82410		15.74	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.83420		1.83420		1.85590	1.85590		15.40	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.97060		1.97060		1.99340	1.99340		15.35	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.96050		9.96050		10.07860	10.07860		16.47	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			10.09610		10.09610		10.21680	10.21680		16.61	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			10.23360		10.23360		10.35690	10.35690		16.15	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			11.35930		11.35930		11.48400	11.48400		16.28	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.36400		1.36400		1.36530	1.36530			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.37970		1.37970		1.38110	1.38110			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.39620		1.39620		1.39770	1.39770			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.51700		1.51700		1.51820	1.51820			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31130		1.31130		1.31010	1.31010			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.31550		1.31550		1.31430	1.31430			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.31960		1.31960		1.31840	1.31840			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17710		1.17710		1.16840	1.16840			0.00	94,168.00	80	30.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18400		1.18400		1.17530	1.17530			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19100		1.19100		1.18230	1.18230			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.52606		107.07832		9.54775	106.94556		8.08	0.00	275,512,517.36	2,573	100,022.00
R186	On 01/02/2018	Bond Future	7.75	Call	2.29000		0.00229		2.17000	0.00217	2.290	7.70	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	85.22000		0.08522		80.96000	0.08096	85.220	7.79	0.05	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	5,116.72000		5.11672		5,239.28000	5.23928	5,116.720	7.89	0.89	0.00	0	775.00

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	9.00	Put	3,761.57000		3.76157	3,873.80000	3.87380	3,761.570	7.98	0.79	0.00	0	6,200.00	
R186	On 01/02/2018	Bond Future	9.25	Put	2,614.71000		2.61471	2,711.86000	2.71186	2,614.710	8.08	0.66	0.00	0	775.00	
R186	On 03/05/2018	Bond Future			9.61424		109.07067	9.63702	108.93481		8.01	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 01/02/2018	Bond Future			296.55605		296.55605	296.58695	296.58695			0.00	0.00	0	2,350.00	
R197	On 03/05/2018	Bond Future			302.10361		302.10361	302.13397	302.13397			0.00	0.00	0	0.00	
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R202	On 01/02/2018	Bond Future			236.41595		236.41595	236.43920	236.43920		4.66	0.00	23,641,595.00	100	22,186.00	
R202	On 03/05/2018	Bond Future			240.83830		240.83830	240.86121	240.86121		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			8.83482		99.04384	8.86204	98.93765		4.91	0.00	0.00	0	61,360.00	
R2023	On 03/05/2018	Bond Future			8.91416		96.95701	8.94327	96.84819		4.91	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			9.97822		86.47661	9.99457	86.37470			0.00	71,775,586.30	830	63,187.00	
R2030	On 03/05/2018	Bond Future			10.06498		88.08553	10.08202	87.98119			0.00	0.00	0	0.00	
R2030	On 02/08/2018	Bond Future			10.15210		85.75047	10.16953	85.64571			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			10.16558		88.69341	10.19225	88.51643		11.38	0.00	177,386.82	2	42,479.00	
R2032	On 01/02/2018	Bond Future	9.20	Call	158.08000		0.15808	148.65000	0.14865	158.080	11.00	0.08	0.00	0	7,500.00	
R2032	On 01/02/2018	Bond Future	9.30	Call	222.47000		0.22247	209.57000	0.20957	222.470	11.04	0.10	0.00	0	7,800.00	
R2032	On 01/02/2018	Bond Future	9.40	Call	306.14000		0.30614	288.95000	0.28895	306.140	11.09	0.14	0.00	0	6,800.00	
R2032	On 01/02/2018	Bond Future	9.45	Call	356.25000		0.35625	336.58000	0.33658	356.250	11.12	0.15	0.00	0	750.00	
R2032	On 03/05/2018	Bond Future			10.25083		86.18663	10.27852	86.00585		11.93	0.00	0.00	0	0.00	
R2032	On 02/08/2018	Bond Future			10.33347		87.82138	10.36191	87.63862		11.91	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			10.32810		92.34098	10.33933	92.25976			0.00	277,022.94	3	53,129.00	
R2035	On 03/05/2018	Bond Future			10.41148		89.55896	10.42317	89.47565			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			10.38775		84.62237	10.39376	84.57909		13.37	0.00	29,787,074.24	352	53,554.00	
R2037	On 01/02/2018	Bond Future	9.88	Call	739.01000		0.73901	738.66000	0.73866	739.010	13.17	0.25	0.00	0	2,000.00	
R2037	On 01/02/2018	Bond Future	10.32	Put	2,369.13000		2.36913	2,405.17000	2.40517	2,369.130	13.43	0.52	0.00	0	2,000.00	
R2037	On 01/02/2018	Bond Future	10.72	Put	1,163.38000		1.16338	1,189.52000	1.18952	1,163.380	13.77	0.32	0.00	0	2,000.00	
R2037	On 03/05/2018	Bond Future			10.47280		86.19677	10.47908	86.15218		13.34	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
R2037	On 02/08/2018	Bond Future		10.55815	83.57551		10.56443	83.53159		13.93	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		7.91895	101.08507		7.95134	101.05826		0.76	0.00	1,010,850,700.00	10,000	41,951.00
R204	On 03/05/2018	Bond Future		8.08826	102.96597		8.13527	102.93798		0.56	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		10.47827	87.53173		10.48428	87.48583		14.00	0.00	66,699,178.26	762	25,952.00
R2040	On 03/05/2018	Bond Future		10.56374	89.16029		10.57003	89.11293		13.96	0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future		10.64959	86.34482		10.65588	86.29816		14.60	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		10.50120	84.63251		10.50204	84.62607		14.60	0.00	0.00	0	17,728.00
R2044	On 03/05/2018	Bond Future		10.58413	86.20704		10.58506	86.20001		14.57	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future		10.66731	83.46086		10.66808	83.45513		15.24	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		10.45187	88.30984		10.45271	88.30324		14.37	0.00	70,029,703.12	793	103,551.00
R2048	On 03/05/2018	Bond Future		10.52834	85.51622		10.52929	85.50886		15.06	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		8.23310	98.70341		8.27888	98.62378		1.74	0.00	0.00	0	42,141.00
R207	On 03/05/2018	Bond Future		8.35448	100.53992		8.40799	100.45816		1.57	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		8.47699	97.69523		8.51022	97.60775		2.93	0.00	0.00	0	34,847.00
R208	On 03/05/2018	Bond Future		8.56816	96.11180		8.60484	96.02210		2.76	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		10.24179	69.58641		10.25800	69.48788		13.45	0.00	6,193,190.49	89	152,943.00
R209	On 01/02/2018	Bond Future	9.32	Call	177.30000	0.17730	172.69000	0.17269	177.300	13.06	0.09	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	183.41000	0.18341	178.65000	0.17865	183.410	13.07	0.09	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	334.11000	0.33411	325.42000	0.32542	334.110	13.17	0.15	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	4,558.62000	4.55862	4,646.58000	4.64658	4,558.620	13.21	0.82	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	625.82000	0.62582	609.99000	0.60999	625.820	13.31	0.25	0.00	0	5,000.00

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
R209	On 01/02/2018	Bond Future	9.85	Put	3,246.01000		3.24601	3,324.77000	3.32477	3,246.010	13.37	0.70	0.00	0	7,500.00	
R209	On 01/02/2018	Bond Future	9.87	Put	3,155.34000		3.15534	3,233.25000	3.23325	3,155.340	13.38	0.69	0.00	0	739.00	
R209	On 01/02/2018	Bond Future	9.88	Put	3,110.64000		3.11064	3,188.12000	3.18812	3,110.640	13.38	0.69	0.00	0	220.00	
R209	On 01/02/2018	Bond Future	9.89	Put	3,066.21000		3.06621	3,143.25000	3.14325	3,066.210	13.39	0.68	0.00	0	157.00	
R209	On 01/02/2018	Bond Future	10.00	Put	2,603.96000		2.60396	2,675.95000	2.67595	2,603.960	13.45	0.62	0.00	0	7,500.00	
R209	On 01/02/2018	Bond Future	10.10	Put	2,228.98000		2.22898	2,296.00000	2.29600	2,228.980	13.54	0.57	0.00	0	3,000.00	
R209	On 01/02/2018	Bond Future	10.22	Put	1,830.74000		1.83074	1,891.48000	1.89148	1,830.740	13.64	0.50	0.00	0	739.00	
R209	On 03/05/2018	Bond Future			10.31666		67.73187	10.33344	67.63111		14.12	0.00	0.00	0	0.00	
R209	On 03/05/2018	Bond Future	10.00	Put	3,725.84000		3.72584	3,793.67000	3.79367	3,725.840	14.12	0.60	0.00	0	5,000.00	
R209	On 01/11/2018	Bond Future			10.46453		67.17645	10.48239	67.07173		14.15	0.00	0.00	0	0.00	
R209	On 01/11/2018	Bond Future	9.34	Call	1,233.41000		1.23341	1,211.78000	1.21178	1,233.410	13.63	0.25	0.00	0	435.00	
R209	On 01/11/2018	Bond Future	9.94	Put	5,569.41000		5.56941	5,638.13000	5.63813	5,569.410	13.98	0.61	0.00	0	435.00	
R209	On 01/11/2018	Bond Future	10.57	Put	3,477.42000		3.47742	3,529.69000	3.52969	3,477.420	14.43	0.45	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			186.36565		186.36565	186.38417	186.38417			0.00	0.00	0	2,159.00	
R210	On 03/05/2018	Bond Future			187.42704		187.42704	187.44505	187.44505			0.00	0.00	0	0.00	
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R212	On 01/02/2018	Bond Future			150.29221		150.29221	150.48711	150.48711			0.00	0.00	0	4,869.00	
R212	On 03/05/2018	Bond Future			153.10369		153.10369	153.30165	153.30165			0.00	0.00	0	0.00	
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R213	On 01/02/2018	Bond Future			10.05957		81.09130	10.08622	80.93035		11.21	0.00	8,109,130.00	100	58,091.00	
R213	On 03/05/2018	Bond Future			10.13911		79.05074	10.16677	78.88622		11.72	0.00	0.00	0	0.00	
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R214	On 01/02/2018	Bond Future			10.38940		69.03151	10.39022	69.02640		14.13	0.00	0.00	0	50,369.00	
R214	On 03/05/2018	Bond Future			10.46317		67.02001	10.46408	67.01440		14.87	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			25,588.77000		25,588.77000	25,674.11000	25,674.11000			0.00	0.00	0	0.00	
RAIN	On 19/03/2018	Foreign Exchange Future			26,019.02000		26,019.02000	26,109.59000	26,109.59000			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
SGD / R	On 18/12/2017		Foreign Exchange Future	10.66140	10.66140		10.73430	10.73430		16.04	0.00	0.00	0	0.00
SGD / R	On 19/03/2018		Foreign Exchange Future	10.83060	10.83060		10.90610	10.90610		16.13	0.00	0.00	0	0.00
SGD / R	On 18/06/2018		Foreign Exchange Future	11.00200	11.00200		11.07950	11.07950		15.61	0.00	0.00	0	0.00
SGD / R	On 14/06/2019		Foreign Exchange Future	12.30530	12.30530		12.39010	12.39010		16.38	0.00	0.00	0	0.00
TRY / R	On 18/12/2017		Foreign Exchange Future	3.68980	3.68980		3.72730	3.72730		14.03	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018		Foreign Exchange Future	3.63920	3.63920		3.67590	3.67590		14.01	0.00	0.00	0	0.00
TRY / R	On 18/06/2018		Foreign Exchange Future	3.58640	3.58640		3.62280	3.62280		14.40	0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	3.57700	3.57700		3.62650	3.62650		15.98	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017		Foreign Exchange Future	1.43430	1.43430		1.45440	1.45440			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future	1.42150	1.42150		1.44170	1.44170			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.39690	1.39690		1.41700	1.41700			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 :												3,279,488,782.57	178,870	7 957 691.00
Grand Total:												3,279,488,782.57	178,870	7 957 691.00