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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 17/11/2017

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	
<b>Derivatives</b>														
\$ / R	On 17/11/2017	Any day expiry	14.04480	14.04480		14.23680	14.23680		11.24	0.00	3,342,662.40	238	0.00	
\$ / R	On 23/11/2017	Any day expiry	14.04930	14.04930		14.23770	14.23770		15.32	0.00	0.00	0	300.00	
\$ / R	On 23/11/2017	Any day expiry	14.17	Call	66.86600	0.06687	158.27500	0.15828	66.866	16.28	0.34	0.00	0	10,000.00
\$ / R	On 27/11/2017	Any day expiry	14.05850	14.05850		14.24620	14.24620		16.38	0.00	0.00	0	0.00	
\$ / R	On 27/11/2017	Any day expiry	14.54	Call	24.98540	0.02499	60.07810	0.06008	24.985	17.48	0.13	0.00	0	300.00
\$ / R	On 27/11/2017	Any day expiry	14.70	Call	12.13630	0.01214	33.42260	0.03342	12.136	17.84	0.07	0.00	0	50.00
\$ / R	On 28/11/2017	Any day expiry	14.06080	14.06080		14.24860	14.24860		16.92	0.00	0.00	0	1,990.00	
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	18.48130	0.01848	5.69090	0.00569	18.481	17.75	0.09	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	0.17290	0.00017	0.12970	0.00013	0.173	41.19	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry	14.06540	14.06540		14.25330	14.25330		17.70	0.00	7,040,250.00	500	2,708.00	
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	2.57690	0.00258	1.20970	0.00121	2.577	23.25	0.01	0.00	0	238,000.00
\$ / R	On 04/12/2017	Any day expiry	14.07460	14.07460		14.26270	14.26270		18.22	0.00	0.00	0	24.00	
\$ / R	On 14/12/2017	Any day expiry	14.09770	14.09770		14.28620	14.28620		19.93	0.00	0.00	0	241.00	
\$ / R	On 15/12/2017	Any day expiry	14.10000	14.10000		14.28860	14.28860		20.08	0.00	0.00	0	1,781.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.10700	14.10700		14.29560	14.29560		19.99	0.00	1,246,988,265.00	88,395	1,069,451.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	2.24870	0.00225	0.82890	0.00083	2.249	25.61	0.01	0.00	0	1,000.00

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	12.00	Put	3.23030	0.00323	1.32760	0.00133	3.230	24.02	0.01	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	4.10600	0.00411	1.80490	0.00180	4.106	23.00	0.01	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	4.36470	0.00436	1.95050	0.00195	4.365	22.75	0.01	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	4.43220	0.00443	1.98880	0.00199	4.432	22.69	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	5.96770	0.00597	2.88920	0.00289	5.968	21.48	0.02	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	7.01320	0.00701	3.52840	0.00353	7.013	20.84	0.02	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	7.73980	0.00774	3.98250	0.00398	7.740	20.46	0.02	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	8.99650	0.00900	4.78360	0.00478	8.996	19.89	0.03	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	11.65520	0.01166	5.87810	0.00588	11.655	19.57	0.04	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	12.06090	0.01206	6.00140	0.00600	12.061	19.56	0.04	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	26.08710	0.02609	12.04550	0.01205	26.087	19.53	0.07	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	35.01240	0.03501	16.61890	0.01662	35.012	19.51	0.09	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	37.06650	0.03707	17.69450	0.01769	37.067	19.51	0.10	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	40.33080	0.04033	19.42050	0.01942	40.331	19.51	0.10	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	43.82280	0.04382	21.28960	0.02129	43.823	19.50	0.11	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	46.28300	0.04628	22.61860	0.02262	46.283	19.50	0.12	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	953.28300	0.95328	1,118.21860	1.11822	953.283	19.50	0.88	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	47.55390	0.04755	23.30980	0.02331	47.554	19.50	0.12	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	48.85250	0.04885	24.01830	0.02402	48.853	19.50	0.12	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	909.91910	0.90992	1,071.85540	1.07186	909.919	19.49	0.87	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	68.44310	0.06844	35.02760	0.03503	68.443	19.48	0.16	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	77.43080	0.07743	40.26000	0.04026	77.431	19.47	0.18	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	706.16760	0.70617	848.27420	0.84827	706.168	19.54	0.79	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	632.03020	0.63203	763.66350	0.76366	632.030	19.62	0.75	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	175.70800	0.17571	104.48660	0.10449	175.708	19.74	0.32	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	522.70800	0.52271	640.08660	0.64009	522.708	19.74	0.68	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	190.25820	0.19026	115.39310	0.11539	190.258	19.77	0.34	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	419.91330	0.41991	521.78370	0.52178	419.913	19.87	0.60	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	274.71030	0.27471	181.65450	0.18165	274.710	19.92	0.44	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	381.71030	0.38171	477.25450	0.47725	381.710	19.92	0.56	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.10	Call	331.32210	0.33132	0.00000	0.00000	331.322	19.99	0.52	725,248.75	100	100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	423.62380	0.42362	303.59860	0.30360	423.624	20.36	0.57	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	215.32130	0.21532	273.48820	0.27349	215.321	20.64	0.38	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	185.17370	0.18517	236.64710	0.23665	185.174	20.86	0.34	2,850,670.55	600	8,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	578.17370	0.57817	441.04710	0.44105	578.174	20.86	0.66	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	151.49950	0.15150	195.26190	0.19526	151.500	21.14	0.29	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	98.24830	0.09825	129.46140	0.12946	98.248	21.71	0.20	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	83.22030	0.08322	110.85670	0.11086	83.220	21.91	0.18	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	69.16230	0.06916	92.92880	0.09293	69.162	22.13	0.15	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	68.00160	0.06800	91.44180	0.09144	68.002	22.15	0.15	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	35.33300	0.03533	49.16780	0.04917	35.333	22.90	0.08	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	29.93890	0.02994	41.69980	0.04170	29.939	23.15	0.07	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	15.50070	0.01550	21.01960	0.02102	15.501	24.15	0.04	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	3.51150	0.00351	2.91490	0.00291	3.511	27.85	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	3.41820	0.00342	2.74930	0.00275	3.418	28.55	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	3.05100	0.00305	2.42650	0.00243	3.051	33.77	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.11620	14.11620	14.30500	14.30500		20.02	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	112.39650	0.11240	63.31930	0.06332	112.396	19.58	0.22	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	3.79170	0.00379	3.22920	0.00323	3.792	32.26	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			14.12790	14.12790	14.31680	14.31680		19.62	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			14.13250	14.13250	14.32150	14.32150		19.58	0.00	7,075,250.00	500	500.00
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	236.13260	0.23613	296.35740	0.29636	236.133	20.28	0.37	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	158.68120	0.15868	202.03230	0.20203	158.681	20.88	0.27	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry			14.14180	14.14180	14.33080	14.33080		19.27	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			14.14650	14.14650	14.33550	14.33550		19.26	0.00	0.00	0	677.00
\$ / R	On 09/01/2018	Any day expiry			14.15810	14.15810	14.34730	14.34730		19.06	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	80.66940	0.08067	51.07000	0.05107	80.669	18.46	0.15	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	205.75120	0.20575	259.22310	0.25922	205.751	20.17	0.31	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	178.08350	0.17808	225.55970	0.22556	178.083	20.39	0.27	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			14.16050	14.16050	14.34960	14.34960		19.06	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			14.16510	14.16510	14.35430	14.35430		19.06	0.00	0.00	0	241.00
\$ / R	On 16/01/2018	Any day expiry			14.17440	14.17440	14.36370	14.36370		18.86	0.00	0.00	0	300.00
\$ / R	On 18/01/2018	Any day expiry			14.17910	14.17910	14.36840	14.36840		18.93	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	306.09400	0.30609	0.00000	0.00000	306.094	18.69	0.38	108,908,604.00	20,000	20,000.00
\$ / R	On 25/01/2018	Any day expiry			14.19530	14.19530	14.38480	14.38480		18.65	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			14.20890	14.20890	14.39880	14.39880		18.43	0.00	11,021,976.50	773	857.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	118.62830	0.11863	85.51320	0.08551	118.628	17.82	0.18	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	122.82700	0.12283	88.78860	0.08879	122.827	17.83	0.19	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	129.33030	0.12933	93.87780	0.09388	129.330	17.83	0.20	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	152.84110	0.15284	112.45610	0.11246	152.841	17.84	0.22	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			14.21120	14.21120	14.40110	14.40110		18.41	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	36.98640	0.03699	27.96890	0.02797	36.986	18.53	0.07	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	81.79130	0.08179	57.33540	0.05734	81.791	17.77	0.14	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	100.36950	0.10037	71.49750	0.07150	100.370	17.79	0.16	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	178.13510	0.17814	220.77370	0.22077	178.135	20.13	0.24	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	131.94200	0.13194	164.47110	0.16447	131.942	20.67	0.19	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	99.40070	0.09940	126.08780	0.12609	99.401	21.06	0.15	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	90.23840	0.09024	115.21760	0.11522	90.238	21.18	0.14	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			14.22260	14.22260	14.41270	14.41270		18.24	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	290.04430	0.29004	223.51690	0.22352	290.044	17.91	0.34	0.00	0	35,000.00
\$ / R	On 12/02/2018	Any day expiry			14.23630	14.23630	14.42670	14.42670		18.33	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	334.49370	0.33449	271.21560	0.27122	334.494	17.68	0.37	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			14.23860	14.23860	14.42910	14.42910		18.13	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.24320	14.24320	14.43370	14.43370		18.10	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry			14.24540	14.24540	14.43610	14.43610		18.09	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	488.81430	0.48881	398.22320	0.39822	488.814	18.05	0.47	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			14.27270	14.27270	14.46360	14.46360		17.85	0.00	7,141,750.00	500	500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	490.85250	0.49085	402.67370	0.40267	490.853	17.78	0.45	0.00	0	90,000.00

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\$ / R			On 01/03/2018	Any day expiry										
					14.27490	14.27490	14.46590	14.46590		17.84	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 01/03/2018	Any day expiry	211.45320	0.21145	163.62100	0.16362	211.453	17.17	0.26	0.00	0	100,000.00
\$ / R			On 02/03/2018	Any day expiry	14.27720	14.27720	14.46820	14.46820		17.90	0.00	0.00	0	0.00
\$ / R	13.40	Put	On 02/03/2018	Any day expiry	184.88920	0.18489	141.72730	0.14173	184.889	17.15	0.23	0.00	0	100,000.00
\$ / R			On 19/03/2018	Foreign Exchange Future	14.31570	14.31570	14.50700	14.50700		17.64	0.00	74,599,112.70	5,211	183,122.00
\$ / R	12.00	Put	On 19/03/2018	Foreign Exchange Future	26.77440	0.02677	18.64750	0.01865	26.774	18.22	0.04	0.00	0	225,000.00
\$ / R	12.36	Put	On 19/03/2018	Foreign Exchange Future	44.58750	0.04459	33.08410	0.03308	44.588	17.56	0.07	0.00	0	20,880.00
\$ / R	12.40	Put	On 19/03/2018	Foreign Exchange Future	47.11870	0.04712	35.18400	0.03518	47.119	17.49	0.07	0.00	0	2,500.00
\$ / R	12.50	Put	On 19/03/2018	Foreign Exchange Future	54.02760	0.05403	40.95490	0.04095	54.028	17.31	0.08	0.00	0	26,000.00
\$ / R	12.57	Put	On 19/03/2018	Foreign Exchange Future	59.39260	0.05939	45.47680	0.04548	59.393	17.18	0.09	0.00	0	3,000.00
\$ / R	12.94	Put	On 19/03/2018	Foreign Exchange Future	100.01930	0.10002	77.38220	0.07738	100.019	16.70	0.14	0.00	0	5,000.00
\$ / R	13.00	Put	On 19/03/2018	Foreign Exchange Future	110.30680	0.11031	84.05750	0.08406	110.307	16.72	0.15	0.00	0	94,964.00
\$ / R	13.22	Put	On 19/03/2018	Foreign Exchange Future	154.81480	0.15481	118.70480	0.11870	154.815	16.79	0.19	0.00	0	15,000.00
\$ / R	13.25	Put	On 19/03/2018	Foreign Exchange Future	161.76000	0.16176	124.40530	0.12441	161.760	16.80	0.20	0.00	0	2,478.00
\$ / R	13.38	Put	On 19/03/2018	Foreign Exchange Future	194.43930	0.19444	151.44850	0.15145	194.439	16.85	0.23	0.00	0	2,500.00
\$ / R	13.40	Put	On 19/03/2018	Foreign Exchange Future	199.84890	0.19985	155.95840	0.15596	199.849	16.85	0.23	0.00	0	7,500.00
\$ / R	13.50	Put	On 19/03/2018	Foreign Exchange Future	228.47030	0.22847	179.95960	0.17996	228.470	16.89	0.26	0.00	0	17,750.00
\$ / R	13.50	Call	On 19/03/2018	Foreign Exchange Future	1,044.17030	1.04417	1,186.95960	1.18696	1,044.170	16.89	0.74	0.00	0	15,000.00
\$ / R	13.60	Put	On 19/03/2018	Foreign Exchange Future	259.79600	0.25980	206.46200	0.20646	259.796	16.92	0.28	0.00	0	3,000.00
\$ / R	13.74	Put	On 19/03/2018	Foreign Exchange Future	311.14260	0.31114	247.95060	0.24795	311.143	17.07	0.32	0.00	0	20,880.00
\$ / R	13.76	Call	On 19/03/2018	Foreign Exchange Future	874.65100	0.87465	1,001.30330	1.00130	874.651	17.09	0.67	0.00	0	4,000.00
\$ / R	13.91	Put	On 19/03/2018	Foreign Exchange Future	381.29720	0.38130	308.04860	0.30805	381.297	17.24	0.37	0.00	0	7,000.00
\$ / R	14.05	Put	On 19/03/2018	Foreign Exchange Future	445.47760	0.44548	365.01910	0.36502	445.478	17.39	0.41	0.00	0	500.00
\$ / R	14.16	Put	On 19/03/2018	Foreign Exchange Future	499.91060	0.49991	413.83960	0.41384	499.911	17.50	0.44	0.00	0	750.00
\$ / R	14.18	Put	On 19/03/2018	Foreign Exchange Future	510.18100	0.51018	423.09820	0.42310	510.181	17.52	0.44	0.00	0	41,000.00
\$ / R	14.20	Put	On 19/03/2018	Foreign Exchange Future	520.56510	0.52057	432.47350	0.43247	520.565	17.54	0.45	0.00	0	65,000.00
\$ / R	14.44	Call	On 19/03/2018	Foreign Exchange Future	531.68670	0.53169	620.91600	0.62092	531.687	17.85	0.49	0.00	0	10,000.00
\$ / R	14.45	Call	On 19/03/2018	Foreign Exchange Future	527.72970	0.52773	616.32910	0.61633	527.730	17.87	0.48	0.00	0	17,000.00
\$ / R	14.49	Put	On 19/03/2018	Foreign Exchange Future	686.46660	0.68647	581.25300	0.58125	686.467	17.93	0.53	0.00	0	80,000.00
\$ / R	14.50	Call	On 19/03/2018	Foreign Exchange Future	508.34300	0.50834	593.80320	0.59380	508.343	17.94	0.47	0.00	0	240.00
\$ / R	14.50	Put	On 19/03/2018	Foreign Exchange Future	692.64300	0.69264	586.80320	0.58680	692.643	17.94	0.53	0.00	0	400.00
\$ / R	14.52	Put	On 19/03/2018	Foreign Exchange Future	705.06940	0.70507	598.27690	0.59828	705.069	17.97	0.53	0.00	0	1,000.00
\$ / R	14.68	Put	On 19/03/2018	Foreign Exchange Future	808.06170	0.80806	693.90000	0.69390	808.062	18.21	0.57	0.00	0	1,000.00
\$ / R	14.68	Call	On 19/03/2018	Foreign Exchange Future	443.76170	0.44376	520.90000	0.52090	443.762	18.21	0.43	0.00	0	1,000.00
\$ / R	14.75	Call	On 19/03/2018	Foreign Exchange Future	420.74960	0.42075	494.80690	0.49481	420.750	18.32	0.41	0.00	0	20,880.00
\$ / R	14.79	Call	On 19/03/2018	Foreign Exchange Future	408.10100	0.40810	480.44220	0.48044	408.101	18.38	0.40	1,157,118.65	200	100.00
\$ / R	14.79	Put	On 19/03/2018	Foreign Exchange Future	882.40100	0.88240	763.44220	0.76344	882.401	18.38	0.60	0.00	0	100.00
\$ / R	14.86	Call	On 19/03/2018	Foreign Exchange Future	386.82350	0.38682	456.23200	0.45623	386.823	18.48	0.38	0.00	0	15,000.00
\$ / R	14.90	Call	On 19/03/2018	Foreign Exchange Future	375.14050	0.37514	442.90990	0.44291	375.141	18.54	0.37	0.00	0	5,000.00
\$ / R	14.91	Call	On 19/03/2018	Foreign Exchange Future	372.27090	0.37227	439.63940	0.43964	372.271	18.55	0.37	0.00	0	8,395.00
\$ / R	14.95	Call	On 19/03/2018	Foreign Exchange Future	361.00620	0.36101	426.77730	0.42678	361.006	18.61	0.36	0.00	0	3,000.00
\$ / R	15.00	Call	On 19/03/2018	Foreign Exchange Future	347.38160	0.34738	411.19900	0.41120	347.382	18.69	0.35	0.00	0	6,126.00
\$ / R	15.11	Call	On 19/03/2018	Foreign Exchange Future	319.64580	0.31965	378.82180	0.37882	319.646	18.87	0.33	0.00	0	2,500.00
\$ / R	15.26	Call	On 19/03/2018	Foreign Exchange Future	285.36460	0.28536	338.64840	0.33865	285.365	19.12	0.30	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	245.38360	0.24538	292.09250	0.29209	245.384	19.45	0.27	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	238.10520	0.23811	283.58970	0.28359	238.105	19.52	0.26	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	225.90060	0.22590	269.31640	0.26932	225.901	19.63	0.25	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	206.47940	0.20648	246.55180	0.24655	206.479	19.83	0.23	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	162.17010	0.16217	196.22880	0.19623	162.170	20.26	0.19	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	143.02510	0.14303	173.67160	0.17367	143.025	20.47	0.17	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			14.33830	14.33830	14.52980	14.52980		17.61	0.00	8,177,542.00	569	696.00
\$ / R	On 24/04/2018	Any day expiry			14.39710	14.39710	14.58920	14.58920		17.41	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.39940	14.39940	14.59140	14.59140		17.40	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,046.43630	1.04644	925.08670	0.92509	1,046.436	18.25	0.61	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	265.29080	0.26529	309.67470	0.30967	265.291	19.51	0.25	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			14.41070	14.41070	14.60290	14.60290		17.34	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	369.78570	0.36979	304.67390	0.30467	369.786	16.67	0.33	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	395.55570	0.39556	458.30640	0.45831	395.556	18.53	0.35	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	301.99640	0.30200	351.12460	0.35112	301.996	19.20	0.28	0.00	0	500.00
\$ / R	On 11/05/2018	Any day expiry			14.43560	14.43560	14.62800	14.62800		17.34	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			14.44240	14.44240	14.63480	14.63480		17.29	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	106.36430	0.10636	82.58650	0.08259	106.364	16.27	0.12	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	728.70510	0.72871	630.93300	0.63093	728.705	17.36	0.49	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	312.98240	0.31298	361.82400	0.36182	312.982	19.19	0.28	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			14.44460	14.44460	14.63710	14.63710		17.30	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			14.48070	14.48070	14.67370	14.67370		17.30	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	392.43680	0.39244	329.90410	0.32990	392.437	16.49	0.32	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	421.61600	0.42162	482.22500	0.48222	421.616	18.58	0.34	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	326.20000	0.32620	374.30470	0.37430	326.200	19.27	0.28	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.52130	14.52130	14.71500	14.71500		17.24	0.00	8,131,928.00	560	112,278.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	12.48720	0.01249	9.38630	0.00939	12.487	17.69	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	18.32220	0.01832	13.61000	0.01361	18.322	16.20	0.03	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	40.35590	0.04036	27.20290	0.02720	40.356	15.94	0.05	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	60.24620	0.06025	43.04180	0.04304	60.246	15.96	0.07	36,409.61	34	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	75.47750	0.07548	55.58240	0.05558	75.478	15.98	0.09	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	122.63070	0.12263	95.82490	0.09582	122.631	16.02	0.13	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	159.98200	0.15998	128.69140	0.12869	159.982	16.04	0.16	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	167.95420	0.16795	135.78610	0.13579	167.954	16.04	0.17	2,431,786.32	1,000	15,158.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	178.32200	0.17832	145.04670	0.14505	178.322	16.05	0.18	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	206.59340	0.20659	169.12620	0.16913	206.593	16.11	0.20	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	219.24120	0.21924	179.95350	0.17995	219.241	16.13	0.21	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	240.55970	0.24056	198.35680	0.19836	240.560	16.18	0.22	0.00	0	2,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	287.30520	0.28731	239.12050	0.23912	287.305	16.26	0.25	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	293.54270	0.29354	244.58600	0.24459	293.543	16.27	0.25	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	346.63040	0.34663	291.37210	0.29137	346.630	16.35	0.29	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	386.47170	0.38647	326.75150	0.32675	386.472	16.41	0.31	154,853.54	34	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	405.50110	0.40550	0.00000	0.00000	405.501	16.43	0.32	2,322,236.86	500	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	417.95460	0.41795	354.15870	0.35416	417.955	16.47	0.33	0.00	0	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 18/06/2018	Foreign Exchange Future	13.84	Put	422.15290	0.42215	357.68360	0.35768	422.153	16.48	0.33	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	447.85710	0.44786	379.30590	0.37931	447.857	16.55	0.34	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	492.61600	0.49262	418.45300	0.41845	492.616	16.66	0.36	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	539.74930	0.53975	461.28320	0.46128	539.749	16.78	0.38	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	614.82110	0.61482	529.95990	0.52996	614.821	16.95	0.42	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	688.61100	0.68861	777.53550	0.77754	688.611	17.51	0.49	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	651.78610	0.65179	736.92030	0.73692	651.786	17.64	0.47	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	552.46520	0.55247	626.91730	0.62692	552.465	18.03	0.41	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	543.39700	0.54340	616.84530	0.61685	543.397	18.06	0.41	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	464.28460	0.46428	527.43160	0.52743	464.285	18.46	0.36	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	440.11920	0.44012	500.22700	0.50023	440.119	18.61	0.34	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	313.88710	0.31389	360.60880	0.36061	313.887	19.45	0.26	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	278.06570	0.27807	319.95420	0.31995	278.066	19.69	0.23	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	273.52890	0.27353	314.79360	0.31479	273.529	19.72	0.23	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	261.81270	0.26181	301.46210	0.30146	261.813	19.81	0.22	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	257.55620	0.25756	296.61660	0.29662	257.556	19.85	0.22	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	239.96570	0.23997	0.00000	0.00000	239.966	19.99	0.21	2,996,734.43	1,000	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	207.46200	0.20746	239.42030	0.23942	207.462	20.29	0.18	91,049.08	34	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	198.78430	0.19878	229.48410	0.22948	198.784	20.38	0.18	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	177.85680	0.17786	205.48460	0.20548	177.857	20.62	0.16	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	171.43680	0.17144	198.11170	0.19811	171.437	20.70	0.15	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	162.71260	0.16271	188.08600	0.18809	162.713	20.81	0.15	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.54610	14.54610	14.74020	14.74020		17.29	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	414.12550	0.41413	353.07340	0.35307	414.126	16.43	0.32	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	445.39290	0.44539	504.42050	0.50442	445.393	18.69	0.34	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	347.85040	0.34785	396.12300	0.39612	347.850	19.34	0.28	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.55280	14.55280	14.74710	14.74710		17.26	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.59340	14.59340	14.78840	14.78840		17.29	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			14.60240	14.60240	14.79750	14.79750		17.27	0.00	0.00	0	0.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	606.74620	0.60675	525.36010	0.52536	606.746	16.80	0.39	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	743.52970	0.74353	651.85900	0.65186	743.530	17.09	0.44	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	477.49560	0.47750	536.84220	0.53684	477.496	18.67	0.34	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	429.82140	0.42982	483.55020	0.48355	429.821	18.97	0.32	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			14.60470	14.60470	14.79980	14.79980		17.27	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.61820	14.61820	14.81360	14.81360		17.25	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	434.78640	0.43479	374.39520	0.37440	434.786	16.37	0.31	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	470.27580	0.47028	527.84820	0.52785	470.276	18.77	0.34	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	370.13320	0.37013	418.74130	0.41874	370.133	19.37	0.27	0.00	0	500.00
\$ / R	On 13/08/2018	Any day expiry			14.64750	14.64750	14.84340	14.84340		17.27	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.68830	14.68830	14.88520	14.88520		17.30	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	454.26850	0.45427	394.43270	0.39443	454.268	16.36	0.31	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	486.16540	0.48617	541.83420	0.54183	486.165	18.92	0.33	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	385.20930	0.38521	432.03900	0.43204	385.209	19.47	0.27	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.72710	14.72710	14.92490	14.92490		17.30	0.00	0.00	0	3,277.00

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	11.00	Put	19.35340	0.01935			16.96630	0.01697	19.353	16.53	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	120.35420	0.12035			95.79610	0.09580	120.354	15.03	0.12	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	127.80740	0.12781			102.13330	0.10213	127.807	15.09	0.12	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	169.77220	0.16977			138.20580	0.13821	169.772	15.39	0.15	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,484.51210	1.48451			1,627.72490	1.62772	1,484.512	16.25	0.72	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	436.51470	0.43651			379.07360	0.37907	436.515	16.29	0.29	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	538.24420	0.53824			597.80810	0.59781	538.244	18.72	0.35	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	522.60970	0.52281			580.45270	0.58045	522.610	18.80	0.34	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	501.15780	0.50116			556.62130	0.55662	501.158	18.93	0.33	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	343.68790	0.34369			383.27420	0.38327	343.688	19.83	0.24	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			14.75220	14.75220			14.95070	14.95070		17.29	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	469.16480	0.46916			409.84160	0.40984	469.165	16.33	0.30	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	500.97430	0.50097			555.28890	0.55529	500.974	19.01	0.32	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	397.37110	0.39737			442.15980	0.44216	397.371	19.56	0.27	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			14.81380	14.81380			15.01380	15.01380		17.28	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.82290	14.82290			15.02320	15.02320		17.27	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.82750	14.82750			15.02780	15.02780		17.32	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	485.32870	0.48533			426.15040	0.42615	485.329	16.31	0.30	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	519.38500	0.51938			573.65260	0.57365	519.385	19.08	0.32	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	418.86320	0.41886			462.95530	0.46296	418.863	19.61	0.27	0.00	0	500.00
\$ / R	On 13/11/2018	Any day expiry			14.85720	14.85720			15.05820	15.05820		17.29	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			14.89850	14.89850			15.10010	15.10010		17.37	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	500.09410	0.50009			441.18970	0.44119	500.094	16.33	0.29	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	534.21290	0.53421			588.58390	0.58858	534.213	19.24	0.31	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	428.39030	0.42839			471.60080	0.47160	428.390	19.82	0.26	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.93450	14.93450			15.13570	15.13570		17.46	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry			14.97810	14.97810			15.17900	15.17900		17.54	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	514.52590	0.51453			455.26620	0.45527	514.526	16.40	0.29	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	558.23410	0.55823			610.86090	0.61086	558.234	19.49	0.31	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	449.52650	0.44953			491.16650	0.49117	449.527	20.11	0.26	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			15.09110	15.09110			15.29090	15.29090		17.74	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.17590	15.17590			15.37490	15.37490		17.87	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.40190	15.40190			15.59890	15.59890		18.13	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.87470	15.87470			15.81000	15.81000		18.51	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	770.11920	0.77012			0.00000	0.00000	770.119	22.12	0.29	9,030,365.00	2,000	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.38750	16.38750			16.59290	16.59290		19.01	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.51720	16.51720			16.72520	16.72520		19.09	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.65240	16.65240			16.86320	16.86320		19.18	0.00	0.00	0	0.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			14.10700	14.10700			14.29560	14.29560		19.99	0.00	352,675.00	25	778.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.31570	14.31570			14.50700	14.50700		17.64	0.00	143,157.00	10	28.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.52130	14.52130			14.71500	14.71500		17.24	0.00	72,606.50	5	14.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.72710	14.72710			14.92490	14.92490		17.30	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

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 MAXI	On 14/06/2019		Foreign Exchange Future	15.40190	15.40190		15.59890	15.59890		18.13	0.00	0.00	0	0.00
£ / R	On 01/12/2017		Any day expiry	18.56650	18.56650		18.81860	18.81860		19.31	0.00	0.00	0	0.00
£ / R	On 01/12/2017	19.19	Call	83.02690	0.08303		142.59810	0.14260	83.027	20.07	0.21	0.00	0	15,200.00
£ / R	On 15/12/2017		Any day expiry	18.61570	18.61570		18.86890	18.86890		20.50	0.00	0.00	0	10.00
£ / R	On 18/12/2017		Foreign Exchange Future	18.62660	18.62660		18.87970	18.87970		20.38	0.00	94,697,634.40	5,084	212,824.00
£ / R	On 18/12/2017	18.20	Call	681.70000	0.68170		839.28120	0.83928	681.700	20.35	0.66	0.00	0	400.00
£ / R	On 18/12/2017	19.80	Call	107.61490	0.10761		145.55350	0.14555	107.615	21.68	0.17	0.00	0	800.00
£ / R	On 31/01/2018		Any day expiry	18.79440	18.79440		19.04990	19.04990		18.83	0.00	0.00	0	10.00
£ / R	On 01/03/2018		Any day expiry	18.89830	18.89830		19.23600	19.23600		18.51	0.00	327,012.00	17	17.00
£ / R	On 19/03/2018		Foreign Exchange Future	18.96270	18.96270		19.22030	19.22030		18.33	0.00	9,386,536.50	495	4,005.00
£ / R	On 19/03/2018	17.00	Put	150.14930	0.15015		117.37470	0.11737	150.149	18.37	0.14	0.00	0	500.00
£ / R	On 19/03/2018	20.14	Call	402.11580	0.40212		475.92390	0.47592	402.116	19.23	0.31	0.00	0	500.00
£ / R	On 18/06/2018		Foreign Exchange Future	19.29500	19.29500		19.55670	19.55670		17.84	0.00	0.00	0	4,383.00
£ / R	On 17/09/2018		Foreign Exchange Future	19.62910	19.62910		19.89730	19.89730		17.55	0.00	0.00	0	3,565.00
£ / R	On 14/06/2019		Foreign Exchange Future	20.41950	20.41950		20.69500	20.69500		17.60	0.00	0.00	0	0.00
¥ / R	On 18/12/2017		Foreign Exchange Future	0.12562	0.12562		0.12682	0.12682		25.68	0.00	0.00	0	225.00
¥ / R	On 19/03/2018		Foreign Exchange Future	0.12815	0.12815		0.12938	0.12938		23.02	0.00	0.00	0	0.00
¥ / R	On 18/06/2018		Foreign Exchange Future	0.13070	0.13070		0.13196	0.13196		22.39	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.14627	0.14627		0.14754	0.14754		21.14	0.00	0.00	0	0.00
€ / R	On 28/11/2017		Any day expiry	16.58930	16.58930		16.79440	16.79440		16.10	0.00	0.00	0	800.00
€ / R	On 15/12/2017		Any day expiry	16.60930	16.60930		16.81480	16.81480		18.84	0.00	0.00	0	3.00
€ / R	On 18/12/2017		Foreign Exchange Future	16.66120	16.66120		16.86750	16.86750		18.84	0.00	16,544,571.60	993	110,137.00
€ / R	On 18/12/2017	14.00	Put	2.63950	0.00264		1.24440	0.00124	2.639	24.49	0.01	0.00	0	18,000.00
€ / R	On 18/12/2017	16.39	Call	510.25580	0.51026		631.39120	0.63139	510.256	18.66	0.63	0.00	0	18,000.00
€ / R	On 27/12/2017		Any day expiry	16.69640	16.69640		16.90330	16.90330		18.42	0.00	0.00	0	800.00
€ / R	On 31/01/2018		Any day expiry	16.83430	16.83430		17.04280	17.04280		17.36	0.00	509,580.00	30	30.00
€ / R	On 31/01/2018	15.80	Put	139.35700	0.13936		106.32250	0.10632	139.357	16.73	0.19	0.00	0	193,000.00
€ / R	On 28/02/2018		Any day expiry	16.93750	16.93750		17.14760	17.14760		16.92	0.00	0.00	0	0.00
€ / R	On 28/02/2018	16.41	Put	357.71770	0.35772		290.51950	0.29052	357.718	16.53	0.34	0.00	0	114,748.00
€ / R	On 19/03/2018		Foreign Exchange Future	17.00740	17.00740		17.21810	17.21810		16.76	0.00	16,140,022.60	949	15,153.00
€ / R	On 19/03/2018	15.05	Put	71.70210	0.07170		59.98110	0.05998	71.702	16.47	0.09	0.00	0	5,648.00
€ / R	On 19/03/2018	15.10	Put	75.57000	0.07557		63.38630	0.06339	75.570	16.37	0.10	0.00	0	19,510.00
€ / R	On 19/03/2018	16.39	Put	366.87950	0.36688		300.60190	0.30060	366.879	16.31	0.33	0.00	0	174,600.00
€ / R	On 19/03/2018	16.50	Call	918.87280	0.91887		1,057.96940	1.05797	918.873	16.39	0.64	0.00	0	643.00
€ / R	On 19/03/2018	17.00	Call	660.66950	0.66067		775.18710	0.77519	660.669	16.76	0.52	0.00	0	620.00
€ / R	On 29/03/2018		Any day expiry	17.04540	17.04540		17.21400	17.21400		16.73	0.00	51,642.00	3	3.00
€ / R	On 18/06/2018		Foreign Exchange Future	17.35370	17.35370		17.56810	17.56810		16.45	0.00	8,676,850.00	500	546.00
€ / R	On 18/06/2018	13.75	Put	27.06690	0.02707		22.62190	0.02262	27.067	16.77	0.03	28,463.40	54	54,507.00
€ / R	On 18/06/2018	13.97	Put	32.03940	0.03204		25.15020	0.02515	32.039	16.31	0.04	0.00	0	7,000.00
€ / R	On 18/06/2018	15.25	Put	140.68660	0.14069		116.41650	0.11642	140.687	15.73	0.13	121,538.72	54	54,507.00
€ / R	On 18/06/2018	16.44	Put	434.80640	0.43481		373.78240	0.37378	434.806	15.76	0.31	0.00	0	7,000.00



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 18/06/2018	Foreign Exchange Future	18.61	Call	468.34660		0.46835		536.58040	0.53658	468.347	17.72	0.33	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	182.56790		0.18257		214.30760	0.21431	182.568	19.59	0.15	138,332.12	54	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.70940		17.70940		17.92970	17.92970		16.37	0.00	0.00	0	4,679.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	51.40590		0.05141		54.16000	0.05416	51.406	14.97	0.05	71,307.61	82	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	327.80600		0.32781		286.85590	0.28686	327.806	15.46	0.21	315,811.85	82	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	252.30520		0.25231		276.76600	0.27677	252.305	20.15	0.16	234,800.52	82	41,516.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.89880		18.89880		19.12400	19.12400		17.12	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.50857		98.50857		98.45426	98.45426			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.63434		95.63434		95.58074	95.58074			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.46722		94.46722		94.41455	94.41455			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.63656		96.63656		96.58610	96.58610			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.38020		100.38020		100.33348	100.33348			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			99.02886		99.02886		98.98670	98.98670			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			101.08814		101.08814		101.05264	101.05264			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.75350		104.75350		104.72368	104.72368			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			99.71814		99.71814		99.71816	99.71816			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.92879		99.92879		99.93322	99.93322			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.18060		100.18060		100.18805	100.18805			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			99.00211		99.00211		99.00246	99.00246			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.61595		98.61595		98.61912	98.61912			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.65043		98.65043		98.65814	98.65814			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.16000		99.16000		99.18000	99.18000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.67485		99.67485		99.68905	99.68905			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			100.20569		100.20569		100.21930	100.21930			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.75029		100.75029		100.76471	100.76471			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.64217		97.64217		97.65184	97.65184			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.99805		96.99805		97.00506	97.00506			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.32466		96.32466		96.32866	96.32866			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.62913		96.62913		96.63224	96.63224			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.92625		98.92625		98.93249	98.93249			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			99.17820		99.17820		99.19340	99.19340			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			100.48675		100.48675		100.51436	100.51436			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			102.77967		102.77967		102.81450	102.81450			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future			554.02500		554.02500		553.39700	553.39700			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future			564.34600		564.34600		563.69600	563.69600			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future			628.27500		628.27500		627.14400	627.14400			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
AL7T	On 03/05/2018	Index Future	639.98000		639.98000		638.81500	638.81500			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	563.14900		563.14900		562.73000	562.73000			0.00	0.00	0	774.00
ALBI	On 03/05/2018	Index Future	573.64000		573.64000		573.20300	573.20300			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.63410		10.63410		10.85740	10.85740		17.80	0.00	106,341.00	10	10,057.00
AU\$ / R	On 27/12/2017	Any day expiry	10.64920		10.64920		10.87280	10.87280		17.28	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.78530		10.78530		11.01160	11.01160		15.77	0.00	0.00	0	1,650.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.93700		10.93700		11.16620	11.16620		15.16	0.00	0.00	0	300.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.08980		11.08980		11.32290	11.32290		14.76	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	11.24400		11.24400		11.48000	11.48000		14.62	0.00	243,140,256.00	21,624	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.58930		11.58930		11.82620	11.82620		14.75	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	11.00970		11.00970		11.21240	11.21240		17.57	0.00	0.00	0	1,000.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.18520		11.18520		11.39110	11.39110		15.51	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.35700		11.35700		11.56460	11.56460		15.77	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.26710		14.26710		14.45780	14.45780		17.11	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.58290		14.58290		14.77840	14.77840		15.92	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.89630		14.89630		15.09580	15.09580		16.04	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.63020		16.63020		16.83390	16.83390		17.06	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.12220		2.12220		2.15270	2.15270		19.12	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.14020		2.14020		2.17090	2.17090		17.20	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.15870		2.15870		2.18980	2.18980		16.55	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.24250		2.24250		2.27360	2.27360		17.07	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.24160		2.24160		2.26890	2.26890		19.83	0.00	0.00	0	1,250.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.28890		2.28890		2.31660	2.31660		17.77	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.33620		2.33620		2.36440	2.36440		17.09	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.67150		2.67150		2.70160	2.70160		17.79	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	11.47544		74.39812		11.48772	74.32947			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	11.59993		71.99257		11.61292	71.92122			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	11.72192		73.36448		11.73664	73.28502			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	11.70706		76.74736		11.70378	76.76773			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.83346		73.91580		11.83030	73.93505			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.95520		75.32441		11.95310	75.33698			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	561.47800		561.47800		561.02000	561.02000			0.00	5,614,780.00	1	795.00
GOVI	On 03/05/2018	GOVI	571.93800		571.93800		571.46100	571.46100			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.80660		1.80660		1.83170	1.83170		19.69	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.83660		1.83660		1.86210	1.86210		17.70	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.86580		1.86580		1.89180	1.89180		17.01	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	2.08070		2.08070		2.10790	2.10790		18.56	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	127.58377		127.58377		128.18616	128.18616			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	129.97248		129.97248		130.58367	130.58367			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	132.43480		132.43480		133.04567	133.04567			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	98.86470		98.86470		99.66808	99.66808			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	99.69763		99.69763		100.51419	100.51419			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	101.62056		101.62056		102.44351	102.44351			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	101.96027		101.96027		102.49474	102.49474			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	102.78063		102.78063		103.32320	103.32320			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	104.76299		104.76299		105.30646	105.30646			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	122.13663		122.13663		123.12178	123.12178			0.00	4,885,465.20	40	18,979.00
I2038	On 03/05/2018	Bond Future	124.42323		124.42323		125.42446	125.42446			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	126.77303		126.77303		127.78193	127.78193			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	116.82414		116.82414		118.45389	118.45389			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future	117.41166		117.41166		119.06949	119.06949			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 02/08/2018	Bond Future	119.67630		119.67630		121.35516	121.35516			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	120.50832		120.50832		123.71744	123.71744			0.00	9,279,140.64	77	24,032.00
I2050	On 03/05/2018	Bond Future	122.76453		122.76453		126.03125	126.03125			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	123.39911		123.39911		126.71721	126.71721			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	244.52200		244.52200		246.39700	246.39700			0.00	0.00	0	874.00
IGOV	On 03/05/2018	Index Future	249.10100		249.10100		251.00500	251.00500			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	0.13520	0.13520		0.13720	0.13720				0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.13440	0.13440		0.13600	0.13600				0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.13340	0.13340		0.13520	0.13520				0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.13260	0.13260		0.13480	0.13480				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	1.71140	1.71140		1.74590	1.74590			17.73	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.74150	1.74150		1.77640	1.77640			15.97	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.77160	1.77160		1.80700	1.80700			15.11	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.90290	1.90290		1.94050	1.94050			15.32	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.57500	9.57500		9.80230	9.80230			18.77	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.70470	9.70470		9.93480	9.93480			16.83	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	9.83580	9.83580		10.06850	10.06850			16.23	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	10.89000	10.89000		11.15590	11.15590			16.19	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.34560	1.34560		1.34920	1.34920				0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.36100	1.36100		1.36470	1.36470				0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.37690	1.37690		1.38050	1.38050				0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.49590	1.49590		1.49790	1.49790				0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future	1.32040	1.32040		1.32070	1.32070				0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.32460		1.32460		1.32490	1.32490			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.32870		1.32870		1.32900	1.32900			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18110		1.18110		1.17990	1.17990			0.00	0.00	0	30.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18800		1.18800		1.18690	1.18690			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19510		1.19510		1.19390	1.19390			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.38583		107.94204		9.41859	107.73942		8.24	0.00	32,166,727.92	298	99,778.00
R186	On 01/02/2018	Bond Future	7.75	Call	4.97000		0.00497		4.47000	0.00447	4.970	7.87	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	137.15000		0.13715		125.34000	0.12534	137.150	7.87	0.08	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	4,362.12000		4.36212		4,539.43000	4.53943	4,362.120	7.96	0.84	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	3,096.20000		3.09620		3,252.52000	3.25252	3,096.200	8.05	0.72	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	2,063.77000		2.06377		2,192.63000	2.19263	2,063.770	8.14	0.58	0.00	0	775.00
R186	On 03/05/2018	Bond Future			9.46726		109.95284		9.50185	109.74435		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			293.63626		293.63626		294.88442	294.88442			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			299.13394		299.13394		300.39973	300.39973			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			231.64343		231.64343		233.39258	233.39258		4.66	0.00	4,632,868.60	20	22,190.00
R202	On 03/05/2018	Bond Future			235.98043		235.98043		237.75764	237.75764		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			8.69250		99.60140		8.72599	99.46984		5.35	0.00	11,852,566.60	119	61,460.00
R2023	On 03/05/2018	Bond Future			8.76233		97.52702		8.79842	97.39115		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			9.88041		87.08975		9.90251	86.95069			0.00	79,600,031.50	914	63,494.00
R2030	On 03/05/2018	Bond Future			9.96327		88.71195		9.98644	88.56870			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			10.04523		86.39666		10.07065	86.24235			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			10.07293		89.31235		10.09498	89.16446		11.75	0.00	0.00	0	42,573.00
R2032	On 01/02/2018	Bond Future	9.20	Call	217.63000		0.21763		208.15000	0.20815	217.630	11.27	0.10	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	298.09000		0.29809		285.33000	0.28533	298.090	11.29	0.13	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	402.82000		0.40282		386.00000	0.38600	402.820	11.34	0.17	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	464.67000		0.46467		445.54000	0.44554	464.670	11.37	0.19	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.15463		86.81901		10.17772	86.66662		12.49	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			10.23271		88.47347		10.25786	88.31004		12.77	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 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			10.28163		92.67831		10.29341	92.59261			0.00	0.00	0	53,530.00
R2035	On 03/05/2018	Bond Future			10.36317		89.90453		10.37559	89.81549			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			10.35710		84.84367		10.35337	84.87066		13.35	0.00	71,438,370.14	842	54,352.00
R2037	On 01/02/2018	Bond Future	9.88	Call	744.31000		0.74431		761.83000	0.76183	744.310	13.02	0.25	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	2,187.68000		2.18768		2,187.41000	2.18741	2,187.680	13.26	0.51	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	1,025.87000		1.02587		1,029.74000	1.02974	1,025.870	13.54	0.30	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			10.44087		86.42404		10.43724	86.44993		14.19	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			10.52404		83.81474		10.52144	83.83302		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			7.75849		101.21809		7.78331	101.19750		0.93	0.00	0.00	0	42,299.00
R204	On 03/05/2018	Bond Future			7.85731		103.10365		7.89577	103.08069		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			10.45273		87.72726		10.44900	87.75587		13.86	0.00	0.00	0	25,982.00
R2040	On 03/05/2018	Bond Future			10.53710		89.36134		10.53347	89.38880		14.73	0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future			10.62097		86.55766		10.61834	86.57726		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			10.48095		84.78803		10.47204	84.85662		14.42	0.00	0.00	0	17,728.00
R2044	On 03/05/2018	Bond Future			10.56296		86.36739		10.55397	86.43564		15.34	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			10.64441		83.63185		10.63620	83.69330		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			10.43671		88.42906		10.42779	88.49934		14.48	0.00	0.00	0	104,037.00
R2048	On 03/05/2018	Bond Future			10.51246		85.63946		10.50347	85.70937		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			8.08083		98.96885		8.10644	98.92414		1.97	0.00	8,115,445.70	82	42,231.00
R207	On 03/05/2018	Bond Future			8.17655		100.81245		8.20750	100.76497		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			8.33110		98.08047		8.36039	98.00297		3.38	0.00	0.00	0	34,776.00
R208	On 03/05/2018	Bond Future			8.40733		96.50633		8.44022	96.42549		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

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
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			10.19107		69.89615		10.20262	69.82542		13.81	0.00	18,871,960.50	270	152,673.00
R209	On 01/02/2018	Bond Future	9.32	Call	205.77000		0.20577		203.45000	0.20345	205.770	13.28	0.10	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	212.69000		0.21269		210.26000	0.21026	212.690	13.29	0.11	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	381.61000		0.38161		376.66000	0.37666	381.610	13.39	0.17	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	4,304.54000		4.30454		4,369.06000	4.36906	4,304.540	13.43	0.80	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	702.82000		0.70282		693.00000	0.69300	702.820	13.53	0.27	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	3,028.26000		3.02826		3,086.39000	3.08639	3,028.260	13.59	0.68	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	2,940.71000		2.94071		2,998.24000	2.99824	2,940.710	13.60	0.67	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	2,897.59000		2.89759		2,954.81000	2.95481	2,897.590	13.60	0.66	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	2,854.74000		2.85474		2,911.66000	2.91166	2,854.740	13.61	0.65	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	2,410.45000		2.41045		2,463.74000	2.46374	2,410.450	13.67	0.59	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	2,048.29000		2.04829		2,097.97000	2.09797	2,048.290	13.73	0.54	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	1,665.47000		1.66547		1,710.52000	1.71052	1,665.470	13.79	0.47	0.00	0	739.00
R209	On 03/05/2018	Bond Future			10.26411		68.04891		10.27625	67.97547		14.72	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	1,398.45000		1.39845		1,381.18000	1.38118	1,398.450	14.43	0.34	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	3,599.69000		3.59969		3,649.94000	3.64994	3,599.690	14.58	0.58	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	2,840.16000		2.84016		2,884.80000	2.88480	2,840.160	14.70	0.50	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1,571.72000		1.57172		1,603.32000	1.60332	1,571.720	15.14	0.33	0.00	0	435.00
R209	On 02/08/2018	Bond Future			10.33361		69.34570		10.34719	69.26449		15.09	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,787.42000		1.78742		1,766.15000	1.76615	1,787.420	14.62	0.34	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	3,874.22000		3.87422		3,922.41000	3.92241	3,874.220	14.93	0.51	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	2,228.07000		2.22807		2,262.64000	2.26264	2,228.070	15.39	0.35	0.00	0	435.00
R209	On 01/11/2018	Bond Future			10.40801		67.50946		10.42153	67.42957		15.62	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	1,613.82000		1.61382		1,596.19000	1.59619	1,613.820	15.05	0.28	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	5,693.95000		5.69395		5,746.06000	5.74606	5,693.950	15.30	0.58	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	3,640.38000		3.64038		3,680.92000	3.68092	3,640.380	15.68	0.43	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			183.45852		183.45852		183.46769	183.46769			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			184.46830		184.46830		184.47419	184.47419			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			149.50997		149.50997		149.81450	149.81450			0.00	0.00	0	4,869.00

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
R212	On 03/05/2018	Bond Future	152.30917		152.30917		152.61648	152.61648			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	9.95669		81.71700		9.97873	81.58238		11.58	0.00	0.00	0	58,091.00
R213	On 03/05/2018	Bond Future	10.03244		79.68977		10.05549	79.55107		12.30	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	10.35903		69.22128		10.35522	69.24516		14.48	0.00	0.00	0	50,369.00
R214	On 03/05/2018	Bond Future	10.43163		67.21480		10.42791	67.23784		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	24,974.09000		24,974.09000		25,293.71000	25,293.71000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	25,392.05000		25,392.05000		25,717.04000	25,717.04000			0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.40940		10.40940		10.54760	10.54760		18.31	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.57550		10.57550		10.71550	10.71550		16.14	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.74090		10.74090		10.88290	10.88290		15.54	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.99450		11.99450		12.14590	12.14590		16.30	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.59910		3.59910		3.66920	3.66920		15.91	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.55080		3.55080		3.62000	3.62000		14.45	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.49860		3.49860		3.56950	3.56950		14.53	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.48880		3.48880		3.52730	3.52730		15.85	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.39010		1.39010		1.41110	1.41110			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.37580		1.37580		1.39680	1.39680			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.35330		1.35330		1.37360	1.37360			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
<b>Total for Derivatives :</b>												<b>2,141,740,309.01</b>	<b>155,564</b>	<b>7 661 612.00</b>
<b>Grand Total:</b>												<b>2,141,740,309.01</b>	<b>155,564</b>	<b>7 661 612.00</b>