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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/06/2017

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 19/06/2017	Foreign Exchange Future	12.95730	12.95730	12.87350	12.87350			19.19	0.00	5,268,101,290.20	406,574	0.00	
\$ / R	On 23/06/2017	Any day expiry	12.95080	12.95080	12.88700	12.88700			16.99	0.00	0.00	0	0.00	
\$ / R	On 23/06/2017	Any day expiry	12.70	Put	26.11920	0.02612	48.83590	0.04884	26.119	20.23	0.18	0.00	0	20,000.00
\$ / R	On 28/06/2017	Any day expiry	12.96210	12.96210	12.89630	12.89630			15.68	0.00	0.00	0	113.00	
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	551.11510	0.55112	616.66480	0.61666	551.115	18.21	0.92	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	0.15000	0.00015	0.14560	0.00015	0.150	44.08	0.00	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry	12.96650	12.96650	12.90000	12.90000			15.80	0.00	28,406,460.00	2,200	3,630.00	
\$ / R	On 05/07/2017	Any day expiry	12.97760	12.97760	12.90940	12.90940			15.34	0.00	0.00	0	0.00	
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	7.67600	0.00768	7.98130	0.00798	7.676	19.93	0.04	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry	12.98200	12.98200	12.91310	12.91310			15.63	0.00	0.00	0	5,100.00	
\$ / R	On 10/07/2017	Any day expiry	12.98860	12.98860	12.91870	12.91870			15.34	0.00	0.00	0	0.00	
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	10.92650	0.01093	10.46520	0.01047	10.927	19.38	0.04	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry	12.99300	12.99300	12.92240	12.92240			15.44	0.00	0.00	0	0.00	
\$ / R	On 12/07/2017	Any day expiry	12.65	Put	62.79210	0.06279	90.10150	0.09010	62.792	14.50	0.23	0.00	0	325.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	975.65800	0.97566	1,044.26080	1.04426	975.658	18.87	0.93	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.07680	0.00008	0.07860	0.00008	0.077	36.79	0.00	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 14/07/2017	Any day expiry		12.99740	12.99740	12.92620	12.92620		15.50	0.00	0.00	0	3,920.00	
\$ / R		On 17/07/2017	Any day expiry		13.00410	13.00410	12.93180	12.93180		15.29	0.00	0.00	0	1,272.00	
\$ / R		On 18/07/2017	Any day expiry		13.00630	13.00630	12.93360	12.93360		15.33	0.00	0.00	0	0.00	
\$ / R		On 18/07/2017	Any day expiry	12.50	Put	43.36490	0.04336	64.52900	0.06453	43.365	14.22	0.16	0.00	0	34,000.00
\$ / R		On 19/07/2017	Any day expiry		13.00850	13.00850	12.93550	12.93550		15.36	0.00	0.00	0	1,080.00	
\$ / R		On 21/07/2017	Any day expiry		13.01290	13.01290	12.93950	12.93950		15.41	0.00	0.00	0	70.00	
\$ / R		On 25/07/2017	Any day expiry		13.02160	13.02160	12.94820	12.94820		15.28	0.00	0.00	0	0.00	
\$ / R		On 25/07/2017	Any day expiry	13.20	Put	361.44400	0.36144	416.75320	0.41675	361.444	15.99	0.60	0.00	0	2,000.00
\$ / R		On 25/07/2017	Any day expiry	14.30	Call	22.48850	0.02249	20.21420	0.02021	22.488	19.42	0.07	0.00	0	2,000.00
\$ / R		On 27/07/2017	Any day expiry		13.02590	13.02590	12.95250	12.95250		15.32	0.00	0.00	0	0.00	
\$ / R		On 27/07/2017	Any day expiry	13.50	Put	587.65510	0.58766	650.27130	0.65027	587.655	17.06	0.73	0.00	0	60.00
\$ / R		On 27/07/2017	Any day expiry	16.53	Call	1.88390	0.00188	2.02950	0.00203	1.884	28.27	0.01	0.00	0	60.00
\$ / R		On 31/07/2017	Any day expiry		13.03450	13.03450	12.96120	12.96120		15.36	0.00	29,936,710.00	2,320	4,606.00	
\$ / R		On 04/08/2017	Any day expiry		13.04320	13.04320	12.96990	12.96990		15.44	0.00	0.00	0	1,350.00	
\$ / R		On 11/08/2017	Any day expiry		13.05830	13.05830	12.98510	12.98510		15.35	0.00	0.00	0	70.00	
\$ / R		On 17/08/2017	Any day expiry		13.07130	13.07130	12.99810	12.99810		15.29	0.00	0.00	0	0.00	
\$ / R		On 17/08/2017	Any day expiry	13.35	Put	500.01200	0.50001	555.88110	0.55588	500.012	16.18	0.61	0.00	0	34,000.00
\$ / R		On 29/08/2017	Any day expiry		13.09710	13.09710	13.02350	13.02350		15.26	0.00	0.00	0	0.00	
\$ / R		On 29/08/2017	Any day expiry	13.50	Put	617.86640	0.61787	676.86250	0.67686	617.866	16.38	0.65	0.00	0	60.00
\$ / R		On 29/08/2017	Any day expiry	16.84	Call	5.82760	0.00583	6.23750	0.00624	5.828	24.72	0.01	0.00	0	60.00
\$ / R		On 31/08/2017	Any day expiry		13.10130	13.10130	13.02770	13.02770		15.27	0.00	0.00	0	2,500.00	
\$ / R		On 18/09/2017	Foreign Exchange Future		13.13980	13.13980	13.06540	13.06540		15.22	0.00	3,759,441,317.80	286,111	868,855.00	
\$ / R		On 18/09/2017	Foreign Exchange Future	12.00	Put	33.34570	0.03335	44.71980	0.04472	33.346	13.35	0.08	0.00	0	37,202.00
\$ / R		On 18/09/2017	Foreign Exchange Future	12.20	Put	60.22290	0.06022	77.47320	0.07747	60.223	13.63	0.13	0.00	0	1,000.00
\$ / R		On 18/09/2017	Foreign Exchange Future	12.25	Put	68.90010	0.06890	87.80000	0.08780	68.900	13.70	0.14	56,835,266.00	30,000	10,000.00
\$ / R		On 18/09/2017	Foreign Exchange Future	12.26	Put	70.73840	0.07074	89.97510	0.08998	70.738	13.71	0.15	0.00	0	5,250.00
\$ / R		On 18/09/2017	Foreign Exchange Future	12.50	Put	126.02770	0.12603	154.35140	0.15435	126.028	14.06	0.23	0.00	0	1,125.00
\$ / R		On 18/09/2017	Foreign Exchange Future	12.60	Put	156.68440	0.15668	188.48190	0.18848	156.684	14.24	0.27	526,695.78	150	190.00
\$ / R		On 18/09/2017	Foreign Exchange Future	12.75	Call	600.69210	0.60069	563.20320	0.56320	600.692	14.50	0.67	0.00	0	3,500.00
\$ / R		On 18/09/2017	Foreign Exchange Future	12.75	Put	210.89210	0.21089	247.80320	0.24780	210.892	14.50	0.33	85,584,611.20	20,000	20,000.00
\$ / R		On 18/09/2017	Foreign Exchange Future	12.80	Put	231.17810	0.23118	269.74940	0.26975	231.178	14.59	0.35	0.00	0	3,000.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.00	Put	323.33590	0.32334	368.18210	0.36818	323.336	14.95	0.43	0.00	0	13,099.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.00	Call	463.13590	0.46314	433.58210	0.43358	463.136	14.95	0.57	0.00	0	4,551.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.13	Call	402.22380	0.40222	377.92960	0.37793	402.224	15.19	0.52	0.00	0	250.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.14	Put	398.02670	0.39803	448.59580	0.44860	398.027	15.21	0.48	0.00	0	90.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.20	Call	373.27660	0.37328	0.00000	0.00000	373.277	15.35	0.49	64,929,853.25	10,000	5,000.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.30	Call	335.77770	0.33578	316.09050	0.31609	335.778	15.61	0.45	0.00	0	500.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.40	Call	301.90930	0.30191	284.37740	0.28438	301.909	15.86	0.42	0.00	0	500.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.40	Put	562.10930	0.56211	618.97740	0.61898	562.109	15.86	0.58	0.00	0	3,500.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.45	Call	286.24960	0.28625	269.71030	0.26971	286.250	15.99	0.40	0.00	0	4,375.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.50	Call	271.39720	0.27140	255.79600	0.25580	271.397	16.12	0.38	0.00	0	6,020.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.63	Put	726.50150	0.72650	787.49780	0.78750	726.501	16.45	0.66	0.00	0	216,962.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.75	Put	818.22370	0.81822	880.80720	0.88081	818.224	16.76	0.69	0.00	0	20,000.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.76	Put	826.03170	0.82603	888.71870	0.88872	826.032	16.79	0.69	0.00	0	960.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	197.30050	0.19730	185.98770	0.18599	197.300	16.89	0.29	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	169.64020	0.16964	160.19100	0.16019	169.640	17.22	0.26	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	128.49280	0.12849	121.75760	0.12176	128.493	17.83	0.20	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,206.00180	1.20600	1,273.83890	1.27384	1,206.002	17.87	0.80	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	121.87650	0.12188	115.56840	0.11557	121.876	17.94	0.19	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,293.42440	1.29342	1,362.06780	1.36207	1,293.424	18.11	0.82	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	112.04400	0.11204	106.36230	0.10636	112.044	18.13	0.18	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,426.81930	1.42682	1,495.44690	1.49545	1,426.819	18.45	0.84	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	93.31760	0.09332	87.78980	0.08779	93.318	18.49	0.15	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	88.06480	0.08806	82.92300	0.08292	88.065	18.57	0.15	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	72.32570	0.07233	68.32930	0.06833	72.326	18.84	0.12	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	52.37230	0.05237	49.78380	0.04978	52.372	19.29	0.09	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	17.46780	0.01747	17.16200	0.01716	17.468	20.94	0.03	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	11.90960	0.01191	11.75310	0.01175	11.910	21.69	0.02	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	10.86070	0.01086	10.72850	0.01073	10.861	21.88	0.02	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	8.30810	0.00831	8.22800	0.00823	8.308	22.45	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	6.99990	0.00700	6.73690	0.00674	7.000	22.83	0.01	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	6.82580	0.00683	6.44950	0.00645	6.826	22.88	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	1.64670	0.00165	1.48200	0.00148	1.647	23.01	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.15900	13.15900	13.08450	13.08450		15.27	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	639.47820	0.63948	697.35310	0.69735	639.478	16.12	0.60	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	7.14080	0.00714	7.15280	0.00715	7.141	22.27	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.16110	13.16110	13.08660	13.08660		15.28	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.16320	13.16320	13.02300	13.02300		15.29	0.00	9,506,790.00	730	730.00
\$ / R	On 23/10/2017	Any day expiry			13.21450	13.21450	13.13970	13.13970		15.40	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.22300	13.22300	13.14820	13.14820		15.45	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	329.58160	0.32958	369.70200	0.36970	329.582	14.96	0.38	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	662.14150	0.66214	716.82840	0.71683	662.141	16.09	0.57	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	231.43460	0.23143	220.05940	0.22006	231.435	17.38	0.29	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	7.30620	0.00731	6.90020	0.00690	7.306	20.44	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.25930	13.25930	13.18430	13.18430		15.52	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.29130	13.29130	13.21620	13.21620		15.62	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	680.40590	0.68041	732.72900	0.73273	680.406	16.02	0.54	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	20.94580	0.02095	20.88990	0.02089	20.946	22.05	0.03	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.33400	13.33400	13.25860	13.25860		15.69	0.00	201,983,432.00	15,148	131,602.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	61.14880	0.06115	70.05860	0.07006	61.149	14.15	0.09	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	86.74850	0.08675	101.80670	0.10181	86.749	13.76	0.13	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	128.49670	0.12850	147.98890	0.14799	128.497	13.99	0.17	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	176.70190	0.17670	200.49050	0.20049	176.702	14.20	0.22	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	206.31770	0.20632	232.43420	0.23243	206.318	14.31	0.25	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	256.42770	0.25643	287.16910	0.28717	256.428	14.48	0.29	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	407.52600	0.40753	447.69890	0.44770	407.526	15.07	0.39	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	458.12050	0.45812	500.52130	0.50052	458.121	15.25	0.41	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	468.60580	0.46861	511.43840	0.51144	468.606	15.28	0.42	0.00	0	40,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Call	668.55450	0.66855	636.63160	0.63663	668.554	15.34	0.57	0.00	0	40.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	500.77370	0.50077	544.88670	0.54489	500.774	15.39	0.44	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	517.25310	0.51725	561.99290	0.56199	517.253	15.44	0.44	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	597.56380	0.59756	645.70290	0.64570	597.564	15.69	0.48	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	627.83600	0.62784	676.94870	0.67695	627.836	15.79	0.50	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	524.36010	0.52436	499.93940	0.49994	524.360	15.98	0.48	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,038.27070	1.03827	1,097.11080	1.09711	1,038.271	16.94	0.64	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,433.17690	1.43318	1,497.83380	1.49783	1,433.177	17.91	0.73	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	191.03210	0.19103	182.98410	0.18298	191.032	18.73	0.21	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	177.21530	0.17722	169.90110	0.16990	177.215	18.89	0.19	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	176.01340	0.17601	168.76460	0.16876	176.013	18.90	0.19	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	136.43480	0.13643	131.25780	0.13126	136.435	19.45	0.15	0.00	0	9,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	98.79350	0.09879	96.06280	0.09606	98.794	20.18	0.11	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	53.51640	0.05352	53.88850	0.05389	53.516	22.06	0.06	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	50.70630	0.05071	51.24830	0.05125	50.706	22.24	0.06	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	25.98520	0.02599	25.49450	0.02549	25.985	22.42	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.34250	13.34250	13.26700	13.26700		15.70	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	692.76700	0.69277	743.81840	0.74382	692.767	15.99	0.52	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	29.59430	0.02959	28.87920	0.02888	29.594	22.50	0.04	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry			13.36560	13.36560	13.28960	13.28960		15.64	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry			13.45370	13.45370	13.37590	13.37590		15.75	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.45790	13.45790	13.38000	13.38000		15.75	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.52510	13.52510	13.44580	13.44580		15.77	0.00	987,332.30	73	9,674.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	453.16190	0.45316	495.48270	0.49548	453.162	14.96	0.36	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	652.08170	0.65208	702.71030	0.70271	652.082	15.57	0.44	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	358.77010	0.35877	348.19200	0.34819	358.770	18.05	0.29	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	322.99990	0.32300	313.77260	0.31377	323.000	18.31	0.27	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	269.69250	0.26969	262.42180	0.26242	269.693	18.76	0.23	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.60050	13.60050	13.52070	13.52070		15.87	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,805.42690	1.80543	1,874.40180	1.87440	1,805.427	18.02	0.69	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	277.80160	0.27780	271.83380	0.27183	277.802	19.03	0.22	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.63310	13.63310	13.55300	13.55300		15.92	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.64120	13.64120	13.56110	13.56110		15.91	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.71040	13.71040	13.62990	13.62990		15.92	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	19.51080	0.01951	22.71490	0.02271	19.511	12.05	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	484.56320	0.48456	0.00000	0.00000	484.563	14.85	0.33	3,480,371.63	760	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	508.03450	0.50803	552.78780	0.55279	508.034	14.93	0.34	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	826.65380	0.82665	883.18190	0.88318	826.654	15.83	0.46	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	476.51830	0.47652	0.00000	0.00000	476.518	17.95	0.33	6,810,059.71	1,520	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	284.19610	0.28420	282.29830	0.28230	284.196	19.48	0.21	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.82880	13.82880	13.74810	13.74810		16.23	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.90290	13.90290	13.82210	13.82210		16.42	0.00	0.00	0	0.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	23.01640	0.02302	0.00000	0.00000	23.016	11.66	0.03	325,409.76	750	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	470.39120	0.47039	0.00000	0.00000	470.391	15.14	0.29	3,008,227.05	750	750.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	12.96	Put	515.40050		0.51540		0.00000	0.00000	515.401	15.24	0.31	11,701,561.32	2,700	2,700.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.14	Call	643.98890		0.64399		0.00000	0.00000	643.989	17.96	0.37	13,488,514.96	2,700	2,700.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	455.13990		0.45514		0.00000	0.00000	455.140	19.10	0.28	2,884,239.59	750	750.00
\$ / R	On 13/11/2018	Any day expiry			14.02370		14.02370		13.94270	13.94270		16.63	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.08930		14.08930		14.00820	14.00820		16.78	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.21860		14.21860		14.13720	14.13720		16.92	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.28850		14.28850		14.20700	14.20700		17.02	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			12.95730		12.95730		12.87350	12.87350		19.19	0.00	168,444.90	13	0.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.13980		13.13980		13.06540	13.06540		15.22	0.00	0.00	0	352.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.33400		13.33400		13.25860	13.25860		15.69	0.00	66,670.00	5	51.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.52510		13.52510		13.44580	13.44580		15.77	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.71040		13.71040		13.62990	13.62990		15.92	0.00	0.00	0	182.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.53230		16.53230		16.43550	16.43550		17.06	0.00	560,957,471.30	33,931	0.00
£ / R	On 30/06/2017	Any day expiry			16.54250		16.54250		16.47470	16.47470		16.28	0.00	0.00	0	5.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.80550		16.80550		16.72670	16.72670		15.61	0.00	291,928,340.50	17,371	46,219.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	573.16470		0.57316		540.32210	0.54032	573.165	15.55	0.55	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	17.80	Call	217.62770		0.21763		204.31580	0.20432	217.628	16.99	0.26	0.00	0	1,200.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.10100		17.10100		17.02140	17.02140		16.13	0.00	35,005,747.00	2,047	3,915.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.39730		17.39730		17.31300	17.31300		15.50	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.68810		17.68810		17.60250	17.60250		15.20	0.00	477,578.70	27	3,441.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11640		0.11640		0.11640	0.11640		17.68	0.00	710,873.12	6,107	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11858		0.11858		0.11860	0.11860		18.28	0.00	6,521.79	55	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12085		0.12085		0.12088	0.12088		15.79	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12318		0.12318		0.12318	0.12318		14.73	0.00	0.00	0	0.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.48250		14.48250		14.35030	14.35030		15.53	0.00	1,039,090,410.00	71,748	0.00
€ / R	On 30/06/2017	Any day expiry			14.49180		14.49180		14.38700	14.38700		14.47	0.00	0.00	0	4.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.74860		14.74860		14.63290	14.63290		14.34	0.00	726,073,578.00	49,230	88,506.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.04110		15.04110		14.92310	14.92310		14.82	0.00	249,321,273.60	16,576	16,769.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	180.52480		0.18052		212.87170	0.21287	180.525	13.50	0.21	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	262.98620		0.26299		243.60170	0.24360	262.986	17.03	0.26	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.33810		15.33810		15.21370	15.21370		14.93	0.00	2,147,334.00	140	4,152.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	626.48440		0.62648		695.61840	0.69562	626.484	14.54	0.42	0.00	0	5,648.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.63060		15.63060		15.50000	15.50000		15.04	0.00	15,630.60	1	1.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.70384		94.70384		94.40011	94.40011			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.70492		91.70492		91.37240	91.37240			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.44124		90.44124		90.08381	90.08381			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.58238		92.58238		92.21592	92.21592			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.33822		96.33822		95.96755	95.96755			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.89230		94.89230		94.50905	94.50905			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 21/06/2027	Interest Rate Swap	96.94468	96.94468	96.55995	96.55995					0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	100.64717	100.64717	100.26151	100.26151					0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61219	99.61219	99.61440	99.61440					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.81678	99.81678	99.81719	99.81719					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.74574	99.74574	99.73971	99.73971					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.87934	99.87934	99.87188	99.87188					0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.00650	100.00650	99.99057	99.99057					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.84325	99.84325	99.84546	99.84546					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.02726	99.02726	99.02397	99.02397					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.56389	98.56389	98.55340	98.55340					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.47601	98.47601	98.46229	98.46229					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.83000	98.83000	98.81000	98.81000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.20453	99.20453	99.17675	99.17675					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.57949	99.57949	99.55366	99.55366					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.97559	99.97559	99.94452	99.94452					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.14874	96.14874	96.07339	96.07339					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.37522	95.37522	95.28514	95.28514					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.56505	94.56505	94.45996	94.45996					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.72230	94.72230	94.61199	94.61199					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.88197	96.88197	96.76768	96.76768					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.98510	96.98510	96.86396	96.86396					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.15301	98.15301	98.02934	98.02934					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.32924	100.32924	100.19735	100.19735					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	545.36000	545.36000	546.38800	546.38800					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	555.78300	555.78300	556.83100	556.83100					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	566.58900	566.58900	567.66500	567.66500					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	630.39200	630.39200	633.44300	633.44300					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	642.44000	642.44000	645.55000	645.55000					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	654.93200	654.93200	658.11000	658.11000					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	564.74700	564.74700	568.06800	568.06800					0.00	0.00	0	599.00
ALBI	On 02/11/2017	Index Future	575.54000	575.54000	578.92500	578.92500					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	586.73100	586.73100	590.18900	590.18900					0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.84730	9.84730	9.75210	9.75210				14.65	0.00	138,364,412.30	14,051	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.98170	9.98170	9.88540	9.88540				13.36	0.00	3,214,107.40	322	23,338.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.11740	10.11740	10.02010	10.02010				13.68	0.00	38,850,816.00	3,840	4,193.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.25150	10.25150	10.15140	10.15140				12.88	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.38090	10.38090	10.27940	10.27940				12.49	0.00	10,380.90	1	2,042.00

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 19/06/2017	Foreign Exchange Future		9.79730	9.79730		9.67480	9.67480		14.56	0.00	68,453,735.10	6,987	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		9.96930	9.96930		9.83370	9.83370		13.15	0.00	99,693.00	10	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.12890	10.12890		9.99260	9.99260		13.51	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.28530	10.28530		10.14460	10.14460		13.52	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		13.30820	13.30820		13.19850	13.19850		15.80	0.00	18,072,535.60	1,358	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.57120	13.57120		13.47180	13.47180		14.89	0.00	32,978,016.00	2,430	1,215.00
CHF / R	On 18/12/2017	Foreign Exchange Future		13.85680	13.85680		13.75390	13.75390		15.34	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.14880	14.14880		14.04040	14.04040		15.42	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.89750	1.89750		1.89070	1.89070		15.64	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.91340	1.91340		1.90430	1.90430		14.06	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.92950	1.92950		1.92010	1.92010		14.33	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		1.94500	1.94500		1.93490	1.93490		14.71	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		1.94730	1.94730		1.93780	1.93780		15.35	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future		1.99250	1.99250		1.97680	1.97680		14.24	0.00	298,875.00	150	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.03290	2.03290		2.01720	2.01720		14.71	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 03/08/2017	Bond Future		10.79780	78.03379		10.70711	78.59092			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future		10.89167	75.73342		10.79786	76.30124			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future		10.98790	77.20594		10.89065	77.78574			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		10.97739	81.45146		10.88672	82.08416			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future		11.06958	78.74652		10.97576	79.39147			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future		11.16092	80.27763		11.06378	80.93598			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 03/08/2017	GOVI	563.44800		563.44800		566.73300	566.73300			0.00	11,268,960.00	2	406.00
GOVI	On 02/11/2017	GOVI	574.21600		574.21600		577.56500	577.56500			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	585.38100		585.38100		588.80200	588.80200			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.66140		1.66140		1.65010	1.65010		16.61	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.68840		1.68840		1.67830	1.67830		15.32	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.71630		1.71630		1.70600	1.70600		15.37	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.74270		1.74270		1.73220	1.73220		15.71	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	128.34017		128.34017		128.33372	128.33372			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	130.82336		130.82336		130.81754	130.81754			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	132.06870		132.06870		132.06631	132.06631			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	103.42314		103.42314		103.42140	103.42140			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	105.03866		105.03866		105.03354	105.03354			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future	105.99454		105.99454		105.98983	105.98983			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	108.09904		108.09904		108.09710	108.09710			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	130.57535		130.57535		130.56939	130.56939			0.00	0.00	0	22,539.00
I2038	On 02/11/2017	Bond Future	133.10188		133.10188		133.09633	133.09633			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	134.22343		134.22343		134.22149	134.22149			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	127.97515		127.97515		127.96918	127.96918			0.00	0.00	0	23,790.00
I2046	On 02/11/2017	Bond Future	128.86810		128.86810		128.86262	128.86262			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	131.42672		131.42672		131.42461	131.42461			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	135.99552		135.99552		135.98905	135.98905			0.00	0.00	0	26,059.00
I2050	On 02/11/2017	Bond Future	138.62690		138.62690		138.62100	138.62100			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	139.68732		139.68732		139.68512	139.68512			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	250.11100		250.11100		250.05600	250.05600			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future	254.95000		254.95000		254.89600	254.89600			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	260.01100		260.01100		259.96400	259.96400			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			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 19/07/2017	Jibar Tradeable Future		7.29000	92.71000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.21000	92.79000		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		7.17000	92.83000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.13000	92.87000		7.13000	92.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.09000	92.91000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.99000	93.01000		6.99000	93.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.04000	92.96000		7.04000	92.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.09000	92.91000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.14000	92.86000		7.14000	92.86000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12500	0.12500		0.12440	0.12440			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12500	0.12500		0.12430	0.12430			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12440	0.12440		0.12400	0.12400			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.12420	0.12420		0.12390	0.12390			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12380	0.12380		0.12260	0.12260			0.00	0.00	0	1,145.00
NOK/R	On 19/06/2017	Foreign Exchange Future		1.53260	1.53260		1.51600	1.51600		14.15	0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future		1.55740	1.55740		1.54100	1.54100		12.81	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future		1.58330	1.58330		1.56660	1.56660		13.53	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.60900	1.60900		1.59170	1.59170		13.10	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.38910	9.38910		9.26380	9.26380		15.59	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.50630	9.50630		9.38680	9.38680		13.84	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.63090	9.63090		9.50980	9.50980		14.34	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.75280	9.75280		9.62740	9.62740		13.74	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.26200	1.26200		1.26020	1.26020			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.27430	1.27430		1.27500	1.27500			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.28600	1.28600		1.28930	1.28930			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.29850	1.29850		1.30600	1.30600			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.27540	1.27540		1.27670	1.27670			0.00	5,389,840.40	4,226	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.27900	1.27900		1.28020	1.28020			0.00	5,405,054.00	4,226	4,226.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future		1.28250	1.28250		1.28380	1.28380			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future		1.28630	1.28630		1.28760	1.28760			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future		1.11770	1.11770		1.11470	1.11470			0.00	55,885.00	50	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future		1.12240	1.12240		1.12000	1.12000			0.00	0.00	0	2.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future		1.12800	1.12800		1.12550	1.12550			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future		1.13410	1.13410		1.13150	1.13150			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future		8.56860	113.62599		8.48718	114.18677		7.01	0.00	396,781,957.08	3,492	128,474.00

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 03/08/2017	Bond Future	8.65	Put	870.62000		0.87062		703.66000	0.70366	870.620	7.10	0.42	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	620.95000		0.62095		497.50000	0.49750	620.950	7.16	0.33	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.85	Put	430.20000		0.43020		342.45000	0.34245	430.200	7.22	0.25	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	44.74000		0.04474		35.88000	0.03588	44.740	7.52	0.04	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	19.89000		0.01989		16.20000	0.01620	19.890	7.61	0.02	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.60186		115.79757		8.51702	116.36920		7.25	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.63247		112.74634		8.54381	113.33047		7.30	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			296.39446		296.39446		296.38003	296.38003			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			302.12926		302.12926		302.11616	302.11616			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			301.07446		301.07446		301.06930	301.06930			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			241.57507		241.57507		241.56374	241.56374			0.00	0.00	0	30,557.00
R202	On 02/11/2017	Bond Future			246.24932		246.24932		246.23891	246.23891			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			247.39213		247.39213		247.38815	247.38815			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.00911		102.23729		7.95767	102.46336		4.64	0.00	0.00	0	38,317.00
R2023	On 02/11/2017	Bond Future			8.02651		100.26092		7.97207	100.49143		4.36	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.03973		102.21038		7.98168	102.44656		4.37	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future			9.14638		91.74248		9.05521	92.37642			0.00	688,068,600.00	7,500	42,791.00
R2030	On 02/11/2017	Bond Future			9.18997		93.49593		9.09574	94.14197			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.23216		91.30867		9.13449	91.96847			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 03/08/2017	Bond Future			9.34129		94.29657		9.25023	94.97425		10.00	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future			9.39058		91.94090		9.29656	92.63155		11.00	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.43844		93.72849		9.34119	94.43373		10.52	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future			9.60833		97.70757		9.51736	98.44064			0.00	41,232,594.54	422	10,528.00
R2035	On 02/11/2017	Bond Future			9.66370		95.07410		9.56985	95.82133			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			9.71903		96.92267		9.62202	97.68554			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

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 03/08/2017	Bond Future			9.72075		89.59930		9.62986	90.32618		11.93	0.00	0.00	0	67,025.00
R2037	On 02/11/2017	Bond Future			9.77340		91.31179		9.67978	92.05261		12.68	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future			9.82543		88.83173		9.72878	89.58813		12.65	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future			7.41503		101.78347		7.35903	101.85562		0.96	0.00	610,700,820.00	6,000	41,787.00
R204	On 02/11/2017	Bond Future			7.33421		103.72877		7.26505	103.80241		0.49	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.17346		101.70545		7.08229	101.78174		0.67	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future			9.77056		93.22859		9.67968	94.00833		12.56	0.00	0.00	0	13,856.00
R2040	On 02/11/2017	Bond Future			9.82294		95.01043		9.72937	95.80512		13.37	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.87471		92.35205		9.77817	93.16334		13.33	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.83020		90.06313		9.73934	90.84671		13.19	0.00	0.00	0	23,670.00
R2044	On 02/11/2017	Bond Future			9.88205		91.78449		9.78856	92.58304		14.07	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			9.93332		89.18850		9.83692	90.00374		14.03	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.77690		93.88131		9.69109	94.64430		13.12	0.00	0.00	0	78,556.00
R2048	On 02/11/2017	Bond Future			9.82925		91.23811		9.74093	92.01577		14.63	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.88144		93.01215		9.79038	93.80598		13.92	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.49851		99.92148		7.43985	100.04957		1.75	0.00	0.00	0	45,774.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,496.78000		1.49678	1,624.38000	1.62438	1,496.780		1.87	0.99	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.46106		101.83121		7.39518	101.96184		1.35	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.39890		100.16914		7.32323	100.30350		1.49	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 03/08/2017	Bond Future			7.61403		99.67894		7.56172	99.84028		2.85	0.00	0.00	0	35,097.00
R208	On 02/11/2017	Bond Future			7.60336		98.18208		7.54669	98.34658		2.39	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.58121		100.09108		7.51909	100.25995		2.48	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

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/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.56564		73.61367		9.47475	74.22803		11.80	0.00	3,533,456.16	48	74,230.00
R209	On 02/11/2017	Bond Future			9.61382		71.87065		9.52032	72.49680		13.26	0.00	0.00	0	790.00
R209	On 02/11/2017	Bond Future	8.30	Call	130.00000		0.13000		180.86000	0.18086	130.000	12.66	0.06	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	795.78000		0.79578		988.81000	0.98881	795.780	12.96	0.25	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,922.40000		1.92240		1,703.53000	1.70353	1,922.400	13.48	0.42	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,314.34000		1.31434		1,154.95000	1.15495	1,314.340	13.71	0.32	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	466.57000		0.46657		403.33000	0.40333	466.570	14.17	0.14	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.66064		73.26808		9.56434	73.90721		12.61	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			186.49222		186.49222		186.48331	186.48331			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			187.70053		187.70053		187.69255	187.69255			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			191.42735		191.42735		191.42414	191.42414			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			148.75102		148.75102		148.74360	148.74360			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			151.62918		151.62918		151.62248	151.62248			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			152.57956		152.57956		152.57686	152.57686			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.23395		85.97279		9.14286	86.58798		9.74	0.00	0.00	0	55,659.00
R213	On 02/11/2017	Bond Future			9.28086		84.06593		9.18684	84.69294		10.78	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.32727		85.70047		9.23001	86.34066		10.30	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 03/08/2017	Bond Future			9.69562		73.41681		9.60476	74.05461		12.55	0.00	110,125,215.00	1,500	37,026.00
R214	On 02/11/2017	Bond Future			9.74550		71.52357		9.65208	72.17363		14.14	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.79510		72.91426		9.69889	73.57778		13.40	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 19/06/2017	Foreign Exchange Future			22,250.48000		22,250.48000		22,115.90000	22,115.90000			0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future			22,583.41000		22,583.41000		22,456.91000	22,456.91000			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 19/06/2017	Foreign Exchange Future	9.35060		9.35060		9.30620	9.30620		15.33	0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.50180		9.50180		9.45580	9.45580		13.66	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.68460		3.68460		3.65480	3.65480		14.97	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.64370		3.64370		3.61780	3.61780		13.71	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.57810		3.57810		3.55350	3.55350		14.30	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.40890		1.40890		1.39210	1.39210			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.38390		1.38390		1.36980	1.36980			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.36300		1.36300		1.34930	1.34930			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.34280		1.34280		1.32900	1.32900			0.00	0.00	0	0.00

Total for Derivatives : 14,626,812,969.54 1,037,102 3,524,690.00

Grand Total: 14,626,812,969.54 1,037,102 3,524,690.00