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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/06/2017

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 23/06/2017	Any day expiry	12.93250	12.93250		13.01060	13.01060		11.74	0.00	0.00	0	0.00	
\$ / R	On 28/06/2017	Any day expiry	12.94400	12.94400		13.01060	13.01060		14.17	0.00	0.00	0	113.00	
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	561.84960	0.56185	500.80870	0.50081	561.850	21.05	0.96	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	0.23020	0.00023	0.18420	0.00018	0.230	61.49	0.00	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry	12.94850	12.94850		13.01470	13.01470		14.78	0.00	0.00	0	4,630.00	
\$ / R	On 05/07/2017	Any day expiry	12.95990	12.95990		13.02550	13.02550		14.78	0.00	0.00	0	0.00	
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	2.96960	0.00297	4.96520	0.00497	2.970	20.05	0.02	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry	12.96430	12.96430		13.03000	13.03000		15.09	0.00	0.00	0	5,100.00	
\$ / R	On 10/07/2017	Any day expiry	12.97090	12.97090		13.03670	13.03670		14.71	0.00	0.00	0	0.00	
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	5.89980	0.00590	8.72060	0.00872	5.900	19.57	0.03	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry	12.97530	12.97530		13.04120	13.04120		14.83	0.00	0.00	0	0.00	
\$ / R	On 12/07/2017	Any day expiry	12.65	Put	55.14700	0.05515	40.96120	0.04096	55.147	14.64	0.22	0.00	0	325.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	985.76320	0.98576	924.83690	0.92484	985.763	18.87	0.95	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.01490	0.00001	0.02660	0.00003	0.015	36.78	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry	12.97970	12.97970		13.04570	13.04570		14.90	0.00	0.00	0	3,920.00	
\$ / R	On 17/07/2017	Any day expiry	12.98630	12.98630		13.05240	13.05240		14.83	0.00	0.00	0	1,272.00	

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 18/07/2017	Any day expiry			12.98840	12.98840		13.05460	13.05460	14.87	0.00	0.00	0	0.00
\$ / R	12.50	Put	On 18/07/2017	Any day expiry	31.39020	0.03139	28.16830	0.02817	31.390	13.44	0.13	0.00	0	34,000.00		
\$ / R			On 19/07/2017	Any day expiry	12.99060	12.99060	13.05690	13.05690		14.91	0.00	0.00	0	1,080.00		
\$ / R			On 21/07/2017	Any day expiry	12.99500	12.99500	13.06140	13.06140		14.96	0.00	0.00	0	70.00		
\$ / R			On 25/07/2017	Any day expiry	13.00380	13.00380	13.07030	13.07030		14.80	0.00	0.00	0	0.00		
\$ / R	13.20	Put	On 25/07/2017	Any day expiry	351.62450	0.35162	318.94030	0.31894	351.624	15.57	0.62	0.00	0	2,000.00		
\$ / R	14.30	Call	On 25/07/2017	Any day expiry	14.74560	0.01475	20.67330	0.02067	14.746	19.09	0.05	0.00	0	2,000.00		
\$ / R			On 27/07/2017	Any day expiry	13.00820	13.00820	13.07470	13.07470		14.90	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 27/07/2017	Any day expiry	584.58030	0.58458	540.65450	0.54065	584.580	16.76	0.76	0.00	0	60.00		
\$ / R	16.53	Call	On 27/07/2017	Any day expiry	1.41150	0.00141	1.69450	0.00169	1.412	29.15	0.00	0.00	0	60.00		
\$ / R			On 31/07/2017	Any day expiry	13.01680	13.01680	13.08320	13.08320		14.85	0.00	26,035,800.00	2,000	3,606.00		
\$ / R			On 04/08/2017	Any day expiry	13.02540	13.02540	13.09160	13.09160		15.01	0.00	0.00	0	1,350.00		
\$ / R			On 11/08/2017	Any day expiry	13.04050	13.04050	13.10650	13.10650		15.15	0.00	0.00	0	70.00		
\$ / R			On 17/08/2017	Any day expiry	13.05340	13.05340	13.11920	13.11920		15.15	0.00	0.00	0	0.00		
\$ / R	13.35	Put	On 17/08/2017	Any day expiry	497.87320	0.49787	461.16780	0.46117	497.873	16.07	0.63	0.00	0	34,000.00		
\$ / R			On 29/08/2017	Any day expiry	13.07930	13.07930	13.14470	13.14470		15.12	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 29/08/2017	Any day expiry	620.02290	0.62002	580.65000	0.58065	620.023	16.40	0.66	0.00	0	60.00		
\$ / R	16.84	Call	On 29/08/2017	Any day expiry	5.03720	0.00504	5.33460	0.00533	5.037	25.10	0.01	0.00	0	60.00		
\$ / R			On 31/08/2017	Any day expiry	13.08350	13.08350	13.14910	13.14910		15.29	0.00	2,684,167.50	205	2,705.00		
\$ / R			On 18/09/2017	Foreign Exchange Future	13.12160	13.12160	13.18920	13.18920		15.29	0.00	506,677,462.40	38,614	836,800.00		
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future	30.21020	0.03021	29.92870	0.02993	30.210	13.17	0.08	0.00	0	37,202.00		
\$ / R	12.20	Put	On 18/09/2017	Foreign Exchange Future	57.83900	0.05784	54.48270	0.05448	57.839	13.59	0.13	0.00	0	1,000.00		
\$ / R	12.25	Put	On 18/09/2017	Foreign Exchange Future	66.90590	0.06691	62.46170	0.06246	66.906	13.69	0.14	0.00	0	10,000.00		
\$ / R	12.26	Put	On 18/09/2017	Foreign Exchange Future	68.83170	0.06883	64.15420	0.06415	68.832	13.72	0.15	0.00	0	5,250.00		
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future	126.96070	0.12696	115.43890	0.11544	126.961	14.21	0.23	30,616,765.40	10,100	53,086.00		
\$ / R	12.60	Put	On 18/09/2017	Foreign Exchange Future	157.96330	0.15796	143.87880	0.14388	157.963	14.39	0.27	0.00	0	190.00		
\$ / R	12.75	Call	On 18/09/2017	Foreign Exchange Future	584.39180	0.58439	634.58500	0.63459	584.392	14.66	0.67	0.00	0	3,500.00		
\$ / R	12.75	Put	On 18/09/2017	Foreign Exchange Future	212.79180	0.21279	195.38500	0.19538	212.792	14.66	0.33	0.00	0	20,000.00		
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future	233.31460	0.23331	214.75480	0.21475	233.315	14.75	0.35	0.00	0	3,000.00		
\$ / R	12.90	Call	On 18/09/2017	Foreign Exchange Future	499.31790	0.49932	546.00480	0.54600	499.318	14.93	0.61	0.00	0	400.00		
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	326.53430	0.32653	303.22830	0.30323	326.534	15.11	0.44	0.00	0	10,000.00		
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future	448.13430	0.44813	492.42830	0.49243	448.134	15.11	0.56	0.00	0	5,551.00		
\$ / R	13.13	Call	On 18/09/2017	Foreign Exchange Future	388.59930	0.38860	429.15700	0.42916	388.599	15.37	0.51	0.00	0	250.00		
\$ / R	13.13	Put	On 18/09/2017	Foreign Exchange Future	396.99930	0.39700	369.95700	0.36996	396.999	15.37	0.49	1,606,323.18	250	250.00		
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future	402.86490	0.40286	375.38170	0.37538	402.865	15.39	0.49	0.00	0	90.00		
\$ / R	13.20	Call	On 18/09/2017	Foreign Exchange Future	360.49270	0.36049	397.97630	0.39798	360.493	15.55	0.48	0.00	0	5,000.00		
\$ / R	13.30	Call	On 18/09/2017	Foreign Exchange Future	323.63840	0.32364	358.52950	0.35853	323.638	15.81	0.45	0.00	0	500.00		
\$ / R	13.40	Call	On 18/09/2017	Foreign Exchange Future	290.41030	0.29041	322.80880	0.32281	290.410	16.07	0.41	0.00	0	600.00		
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	568.81030	0.56881	533.60880	0.53361	568.810	16.07	0.59	0.00	0	3,500.00		
\$ / R	13.45	Call	On 18/09/2017	Foreign Exchange Future	275.07190	0.27507	306.25980	0.30626	275.072	16.20	0.39	0.00	0	4,375.00		
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	260.53320	0.26053	290.54450	0.29054	260.533	16.32	0.38	0.00	0	6,020.00		
\$ / R	13.63	Put	On 18/09/2017	Foreign Exchange Future	734.63920	0.73464	694.13210	0.69413	734.639	16.66	0.67	4,375,752.12	500	216,712.00		
\$ / R	13.75	Put	On 18/09/2017	Foreign Exchange Future	827.07760	0.82708	784.07130	0.78407	827.078	16.97	0.70	0.00	0	20,000.00		
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	834.91100	0.83491	791.73820	0.79174	834.911	17.00	0.70	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	188.08170	0.18808	211.85320	0.21185	188.082	17.09	0.29	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	161.41120	0.16141	182.55020	0.18255	161.411	17.43	0.25	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	151.21820	0.15122	171.20450	0.17120	151.218	17.58	0.24	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	121.89600	0.12190	138.40450	0.13840	121.896	18.07	0.20	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,217.71900	1.21772	1,166.31170	1.16631	1,217.719	18.12	0.81	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	115.56170	0.11556	131.28960	0.13129	115.562	18.19	0.19	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,305.68930	1.30569	1,252.77650	1.25278	1,305.689	18.36	0.82	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	106.15960	0.10616	120.70470	0.12070	106.160	18.39	0.17	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,439.27510	1.43928	1,385.12810	1.38513	1,439.275	18.68	0.85	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	87.74890	0.08775	101.14260	0.10114	87.749	18.73	0.15	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	82.77780	0.08278	95.48480	0.09548	82.778	18.81	0.14	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	67.91610	0.06792	78.50030	0.07850	67.916	19.10	0.12	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	49.14150	0.04914	56.90130	0.05690	49.141	19.58	0.09	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	16.34930	0.01635	18.83980	0.01884	16.349	21.30	0.03	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	10.93360	0.01093	12.76560	0.01277	10.934	22.02	0.02	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	9.92000	0.00992	11.62090	0.01162	9.920	22.20	0.02	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	7.46870	0.00747	8.84010	0.00884	7.469	22.74	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	6.22380	0.00622	7.41850	0.00742	6.224	23.10	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	6.05880	0.00606	7.22950	0.00723	6.059	23.15	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	1.35540	0.00136	1.81060	0.00181	1.355	23.19	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.14070	13.14070	13.20920	13.20920		15.43	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	646.83460	0.64683	609.46790	0.60947	646.835	16.31	0.61	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	6.44340	0.00644	7.69050	0.00769	6.443	22.53	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.14280	13.14280	13.21130	13.21130		15.43	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.14490	13.14490	13.21340	13.21340		15.45	0.00	0.00	0	730.00
\$ / R	On 23/10/2017	Any day expiry			13.19560	13.19560	13.26410	13.26410		15.47	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.20400	13.20400	13.27260	13.27260		15.50	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	330.81880	0.33082	309.18800	0.30919	330.819	14.99	0.39	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	667.52440	0.66752	632.20030	0.63220	667.524	16.17	0.57	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	221.86380	0.22186	243.84250	0.24384	221.864	17.50	0.28	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	6.43860	0.00644	8.17600	0.00818	6.439	20.52	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.23990	13.23990	13.30850	13.30850		15.54	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.27150	13.27150	13.34020	13.34020		15.51	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	684.16910	0.68417	650.58330	0.65058	684.169	16.02	0.54	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	20.68000	0.02068	23.07790	0.02308	20.680	22.38	0.03	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.31370	13.31370	13.38250	13.38250		15.56	0.00	5,591,754.00	420	132,856.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	57.23570	0.05724	56.91580	0.05692	57.236	13.93	0.09	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	83.49830	0.08350	81.02110	0.08102	83.498	13.61	0.13	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	125.27620	0.12528	117.60190	0.11760	125.276	13.86	0.17	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	173.80120	0.17380	163.21650	0.16322	173.801	14.09	0.22	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	203.70920	0.20371	191.40690	0.19141	203.709	14.21	0.25	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	254.42430	0.25442	239.33490	0.23933	254.424	14.40	0.29	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	407.62870	0.40763	384.26450	0.38426	407.629	15.02	0.39	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	458.61550	0.45862	433.49870	0.43350	458.616	15.20	0.42	0.00	0	34,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	469.18490	0.46918	443.71630	0.44372	469.185	15.24	0.42	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Call	648.95860	0.64896	691.77290	0.69177	648.959	15.29	0.57	0.00	0	40.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	501.60560	0.50161	475.10090	0.47510	501.606	15.34	0.44	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	518.21920	0.51822	491.19390	0.49119	518.219	15.40	0.45	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	604.48130	0.60448	645.56660	0.64557	604.481	15.47	0.54	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	599.50970	0.59951	569.76760	0.56977	599.510	15.66	0.49	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	630.08000	0.63008	599.17210	0.59917	630.080	15.75	0.50	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	506.92120	0.50692	543.00120	0.54300	506.921	15.95	0.47	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,044.33750	1.04434	1,003.34290	1.00334	1,044.338	16.94	0.64	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,442.61750	1.44262	1,394.27010	1.39427	1,442.618	17.94	0.73	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	182.35620	0.18236	198.39780	0.19840	182.356	18.77	0.20	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	169.11000	0.16911	184.03990	0.18404	169.110	18.93	0.19	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	167.96040	0.16796	182.79080	0.18279	167.960	18.95	0.19	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	130.11420	0.13011	141.64250	0.14164	130.114	19.52	0.15	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	94.53370	0.09453	102.49240	0.10249	94.534	20.29	0.11	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	52.62140	0.05262	55.36450	0.05536	52.621	22.34	0.06	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	50.01610	0.05002	52.46940	0.05247	50.016	22.54	0.06	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	25.13220	0.02513	27.50810	0.02751	25.132	22.65	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.32220	13.32220	13.39090	13.39090		15.57	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	695.52860	0.69553	663.08080	0.66308	695.529	15.96	0.52	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	28.53360	0.02853	31.19680	0.03120	28.534	22.70	0.04	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry			13.34520	13.34520	13.41400	13.41400		15.60	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry			13.43230	13.43230	13.50110	13.50110		15.73	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.43650	13.43650	13.50520	13.50520		15.73	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.50290	13.50290	13.57160	13.57160		15.75	0.00	1,417,804.50	105	9,899.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	255.85480	0.25585	244.43140	0.24443	255.855	14.28	0.24	16,530,750.00	5,000	15,950.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	454.13720	0.45414	435.33910	0.43534	454.137	14.91	0.36	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	655.47030	0.65547	630.35430	0.63035	655.470	15.55	0.45	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	347.65790	0.34766	371.76050	0.37176	347.658	18.07	0.29	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	312.67980	0.31268	334.72920	0.33473	312.680	18.33	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	260.64610	0.26065	279.47320	0.27947	260.646	18.78	0.22	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	225.02450	0.22502	241.52280	0.24152	225.025	19.16	0.20	13,277,250.00	5,000	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	198.86220	0.19886	213.58070	0.21358	198.862	19.49	0.18	0.00	0	650.00
\$ / R	On 25/04/2018	Any day expiry			13.57860	13.57860	13.64810	13.64810		15.78	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,815.45800	1.81546	1,772.44600	1.77245	1,815.458	18.02	0.70	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	269.10320	0.26910	287.44610	0.28745	269.103	19.04	0.22	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.61130	13.61130	13.68120	13.68120		15.85	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.61940	13.61940	13.68940	13.68940		15.83	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.68880	13.68880	13.75960	13.75960		15.92	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	20.03740	0.02004	19.86320	0.01986	20.037	12.10	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	468.09900	0.46810	452.36130	0.45236	468.099	14.77	0.33	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	485.50110	0.48550	469.29720	0.46930	485.501	14.81	0.34	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	509.25080	0.50925	490.95690	0.49096	509.251	14.89	0.35	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	831.49810	0.83150	805.36750	0.80537	831.498	15.82	0.46	0.00	0	70,530.00

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	15.11	Call	464.89260		0.46489		493.53010	0.49353	464.893	17.96	0.32	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	458.89310		0.45889		487.64490	0.48764	458.893	17.99	0.32	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	275.71810		0.27572		294.00990	0.29401	275.718	19.48	0.20	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.80720		13.80720		13.87830	13.87830		16.19	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.88170		13.88170		13.95280	13.95280		16.39	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	22.82260		0.02282		24.99800	0.02500	22.823	11.63	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	467.25780		0.46726		453.72130	0.45372	467.258	15.03	0.29	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	443.70580		0.44371		468.11200	0.46811	443.706	19.07	0.27	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.00310		14.00310		14.07410	14.07410		16.60	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.06900		14.06900		14.14010	14.14010		16.69	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.19890		14.19890		14.26990	14.26990		16.88	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.26920		14.26920		14.34020	14.34020		16.93	0.00	0.00	0	1,500.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.12160		13.12160		13.18920	13.18920		15.29	0.00	0.00	0	373.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.31370		13.31370		13.38250	13.38250		15.56	0.00	0.00	0	53.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.50290		13.50290		13.57160	13.57160		15.75	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.68880		13.68880		13.75960	13.75960		15.92	0.00	0.00	0	182.00
£ / R	On 30/06/2017	Any day expiry			16.49710		16.49710		16.47850	16.47850		15.04	0.00	0.00	0	5.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.75890		16.75890		16.74020	16.74020		15.66	0.00	5,027,670.00	300	43,154.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	539.31680		0.53932		540.19490	0.54019	539.317	15.63	0.53	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	17.80	Call	198.44440		0.19844		202.46340	0.20246	198.444	17.10	0.25	0.00	0	1,200.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.04960		17.04960		17.03110	17.03110		16.00	0.00	0.00	0	8,523.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.33980		17.33980		17.31950	17.31950		15.47	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.62700		17.62700		17.60890	17.60890		15.19	0.00	0.00	0	3,441.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11837		0.11837		0.11887	0.11887		18.59	0.00	0.00	0	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12061		0.12061		0.12113	0.12113		15.96	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12293		0.12293		0.12343	0.12343		14.78	0.00	0.00	0	0.00
€ / R	On 30/06/2017	Any day expiry			14.50800		14.50800		14.52330	14.52330		13.27	0.00	0.00	0	4.00
€ / R	On 31/07/2017	Any day expiry			14.60960		14.60960		14.62480	14.62480		14.00	0.00	0.00	0	2.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.76460		14.76460		14.78010	14.78010		14.29	0.00	871,111.40	59	97,766.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.05510		15.05510		15.07120	15.07120		14.78	0.00	0.00	0	16,969.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	170.66050		0.17066		175.77040	0.17577	170.660	13.42	0.21	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	258.45320		0.25845		271.47880	0.27148	258.453	16.98	0.26	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.35010		15.35010		15.36500	15.36500		14.92	0.00	0.00	0	4,442.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	615.05230		0.61505		621.11270	0.62111	615.052	14.53	0.41	0.00	0	5,648.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.64320		15.64320		15.65980	15.65980		15.04	0.00	0.00	0	1.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.52724		94.52724		94.73545	94.73545			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.51909		91.51909		91.73248	91.73248			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.25368		90.25368		90.47385	90.47385			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.40019		92.40019		92.63018	92.63018			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 21/12/2026	Interest Rate Swap	96.16844	96.16844	96.16844	96.40822	96.40822				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	94.72926	94.72926	94.72926	94.98409	94.98409				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	96.78823	96.78823	96.78823	97.05301	97.05301				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	100.49603	100.49603	100.49603	100.76177	100.76177				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61265	99.61265	99.61265	99.61265	99.61265				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.80020	99.80020	99.80020	99.80142	99.80142				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.73083	99.73083	99.73083	99.73444	99.73444				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.85726	99.85726	99.85726	99.86618	99.86618				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.98201	99.98201	99.98201	99.99603	99.99603				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.82707	99.82707	99.82707	99.82791	99.82791				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.01023	99.01023	99.01023	99.01399	99.01399				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.54594	98.54594	98.54594	98.55427	98.55427				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.45116	98.45116	98.45116	98.46543	98.46543				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.81000	98.81000	98.81000	98.83000	98.83000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.17349	99.17349	99.17349	99.19853	99.19853				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.54544	99.54544	99.54544	99.58002	99.58002				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.93682	99.93682	99.93682	99.97914	99.97914				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.03578	96.03578	96.03578	96.13243	96.13243				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.24018	95.24018	95.24018	95.35177	95.35177				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.41574	94.41574	94.41574	94.53958	94.53958				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.56471	94.56471	94.56471	94.69724	94.69724				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.72496	96.72496	96.72496	96.86120	96.86120				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.83054	96.83054	96.83054	96.96957	96.96957				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.99763	97.99763	97.99763	98.14045	98.14045				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.17369	100.17369	100.17369	100.31842	100.31842				0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	546.99900	546.99900	546.99900	546.06400	546.06400				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	557.44600	557.44600	557.44600	556.49900	556.49900				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	568.28200	568.28200	568.28200	567.31700	567.31700				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	632.01100	632.01100	632.01100	629.86100	629.86100				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	644.08200	644.08200	644.08200	641.89700	641.89700				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	656.60200	656.60200	656.60200	654.37500	654.37500				0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	568.54000	568.54000	568.54000	565.10500	565.10500				0.00	0.00	0	599.00
ALBI	On 02/11/2017	Index Future	579.39900	579.39900	579.39900	575.90400	575.90400				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	590.66200	590.66200	590.66200	587.09900	587.09900				0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.92450	9.92450	9.92450	9.93650	9.93650			13.30	0.00	565,696.50	57	23,438.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.05840	10.05840	10.05840	10.07070	10.07070			13.54	0.00	0.00	0	4,289.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.19110	10.19110	10.19110	10.20280	10.20280			12.90	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
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.32070		10.32070		10.33400	10.33400		12.53	0.00	0.00	0	2,042.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.91220		9.91220		9.98530	9.98530		13.30	0.00	0.00	0	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.07030		10.07030		10.14330	10.14330		13.46	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.22550		10.22550		10.29680	10.29680		13.43	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.62030		13.62030		13.64040	13.64040		14.67	0.00	0.00	0	1,215.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.90430		13.90430		13.92500	13.92500		15.27	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.19520		14.19520		14.21500	14.21500		15.40	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.91040		1.91040		1.91980	1.91980		14.30	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.92680		1.92680		1.93590	1.93590		14.31	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.94170		1.94170		1.95110	1.95110		14.72	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	1.99500		1.99500		1.99790	1.99790		14.27	0.00	299,250.00	150	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.03550		2.03550		2.03850	2.03850		14.54	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	10.69019		78.69555		10.79274	78.06471			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.78051		76.40697		10.88647	75.76472			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.87292		77.89218		10.98258	77.23748			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	10.84446		82.38204		10.95206	81.62734			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	10.93222		79.69388		11.04340	78.92558			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.01895		81.24304		11.13391	80.45973			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	567.16000		567.16000		563.81300	563.81300			0.00	0.00	0	406.00

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
GOVI	On 02/11/2017	GOVI	577.99300	577.99300	574.58700	574.58700					0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	589.22900	589.22900	585.75600	585.75600					0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.68620	1.68620	1.69470	1.69470				15.52	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.71390	1.71390	1.72260	1.72260				15.31	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.74020	1.74020	1.74890	1.74890				15.69	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	127.93535	127.93535	128.19663	128.19663					0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	130.40844	130.40844	130.67604	130.67604					0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	131.64426	131.64426	131.91599	131.91599					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	103.12977	103.12977	103.44891	103.44891					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	104.51650	104.51650	105.20741	105.20741					0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future	105.46045	105.46045	106.16562	106.16562					0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	107.55320	107.55320	108.27164	108.27164					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	130.18945	130.18945	130.61003	130.61003					0.00	0.00	0	22,539.00
I2038	On 02/11/2017	Bond Future	132.70613	132.70613	133.13604	133.13604					0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	133.81852	133.81852	134.25585	134.25585					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	126.97822	126.97822	128.00969	128.00969					0.00	0.00	0	23,901.00
I2046	On 02/11/2017	Bond Future	127.84949	127.84949	128.90207	128.90207					0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	130.38673	130.38673	131.45915	131.45915					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	135.42213	135.42213	136.03191	136.03191					0.00	0.00	0	26,059.00
I2050	On 02/11/2017	Bond Future	138.03969	138.03969	138.66293	138.66293					0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	139.08737	139.08737	139.72155	139.72155					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	249.56600	249.56600	250.16000	250.16000					0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future	254.39000	254.39000	254.99800	254.99800					0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	259.43900	259.43900	260.05600	260.05600					0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future	7.28000	92.72000	7.28000	92.72000					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	7.16000	92.84000	7.16000	92.84000					0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future	7.13000	92.87000	7.13000	92.87000					0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	7.10000	92.90000	7.10000	92.90000					0.00	0.00	0	0.00

Contract Details		Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/12/2017			Jibar Tradeable Future	7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018			Jibar Tradeable Future	6.90000	93.10000		6.90000	93.10000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018			Jibar Tradeable Future	6.87000	93.13000		6.87000	93.13000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018			Jibar Tradeable Future	6.91000	93.09000		6.91000	93.09000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018			Jibar Tradeable Future	6.93000	93.07000		6.93000	93.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019			Jibar Tradeable Future	7.00000	93.00000		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019			Jibar Tradeable Future	7.05000	92.95000		7.05000	92.95000			0.00	0.00	0	0.00
KES / R	On 18/09/2017			Foreign Exchange Future	0.12470	0.12470		0.12510	0.12510			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017			Foreign Exchange Future	0.12350	0.12350		0.12480	0.12480			0.00	0.00	0	0.00
KES / R	On 19/03/2018			Foreign Exchange Future	0.12070	0.12070		0.12410	0.12410			0.00	0.00	0	0.00
KES / R	On 18/06/2018			Foreign Exchange Future	0.12170	0.12170		0.12180	0.12180			0.00	0.00	0	1,145.00
NOK/R	On 18/09/2017			Foreign Exchange Future	1.55890	1.55890		1.55900	1.55900		12.77	0.00	0.00	0	0.00
NOK/R	On 18/12/2017			Foreign Exchange Future	1.58450	1.58450		1.58460	1.58460		13.33	0.00	0.00	0	0.00
NOK/R	On 19/03/2018			Foreign Exchange Future	1.61020	1.61020		1.61010	1.61010		13.00	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017			Foreign Exchange Future	9.54920	9.54920		9.56820	9.56820		13.85	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017			Foreign Exchange Future	9.67270	9.67270		9.69210	9.69210		14.09	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018			Foreign Exchange Future	9.79380	9.79380		9.81270	9.81270		13.69	0.00	0.00	0	0.00
PULA / R	On 18/09/2017			Foreign Exchange Future	1.27700	1.27700		1.27950	1.27950			0.00	0.00	0	0.00
PULA / R	On 18/12/2017			Foreign Exchange Future	1.28860	1.28860		1.29390	1.29390			0.00	0.00	0	0.00
PULA / R	On 19/03/2018			Foreign Exchange Future	1.30080	1.30080		1.31050	1.31050			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017			Foreign Exchange Future	1.27720	1.27720		1.26920	1.26920			0.00	0.00	0	2,126.00
QUANTO £ / \$	On 18/12/2017			Foreign Exchange Future	1.28060	1.28060		1.27260	1.27260			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018			Foreign Exchange Future	1.28420	1.28420		1.27620	1.27620			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017			Foreign Exchange Future	1.12520	1.12520		1.12060	1.12060			0.00	0.00	0	2.00
QUANTO € / \$	On 18/12/2017			Foreign Exchange Future	1.13080	1.13080		1.12620	1.12620			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018			Foreign Exchange Future	1.13680	1.13680		1.13210	1.13210			0.00	0.00	0	0.00
R186	On 03/08/2017			Bond Future	8.52553	113.92217		8.58195	113.53440		7.03	0.00	729,443,654.51	6,403	134,061.00
R186	On 03/08/2017	8.65	Put	Bond Future	707.05000	0.70705		874.75000	0.87475	707.050	7.12	0.37	0.00	0	2,500.00
R186	On 03/08/2017	8.75	Put	Bond Future	487.73000	0.48773		618.93000	0.61893	487.730	7.18	0.28	0.00	0	3,654.00
R186	On 03/08/2017	8.80	Put	Bond Future	400.18000	0.40018		514.59000	0.51459	400.180	7.21	0.24	0.00	0	7,100.00
R186	On 03/08/2017	8.85	Put	Bond Future	325.68000	0.32568		424.51000	0.42451	325.680	7.24	0.21	0.00	0	750.00
R186	On 03/08/2017	9.35	Put	Bond Future	26.82000	0.02682		40.61000	0.04061	26.820	7.54	0.02	0.00	0	750.00
R186	On 03/08/2017	9.50	Put	Bond Future	10.96000	0.01096		17.41000	0.01741	10.960	7.63	0.01	0.00	0	6,500.00
R186	On 02/11/2017			Bond Future	8.55719	116.09806		8.61580	115.70401		7.28	0.00	0.00	0	4.00
R186	On 02/11/2017	9.00	Put	Bond Future	933.46000	0.93346		1,055.45000	1.05545	933.460	7.56	0.28	0.00	0	5,000.00
R186	On 01/02/2018			Bond Future	8.58598	113.05213		8.64710	112.65034		7.33	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

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/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	296.49195		296.49195		296.47543	296.47543			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future	302.22343		302.22343		302.20924	302.20924			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future	301.16750		301.16750		301.15050	301.15050			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	241.34519		241.34519		241.94968	241.94968			0.00	0.00	0	30,532.00
R202	On 02/11/2017	Bond Future	246.01084		246.01084		246.62901	246.62901			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future	247.14626		247.14626		247.77483	247.77483			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	7.93111		102.58034		7.97743	102.37645		4.68	0.00	15,387,051.00	150	38,467.00
R2023	On 02/11/2017	Bond Future	7.94428		100.60935		7.99306	100.40247		4.40	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future	7.95262		102.56506		8.00438	102.35412		4.41	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
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	9.10233		92.04802		9.15370	91.69184			0.00	20,250,564.40	220	43,011.00
R2030	On 02/11/2017	Bond Future	9.14461		93.80614		9.19758	93.44403			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future	9.18529		91.62449		9.24010	91.25532			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	9.27708		94.77368		9.35374	94.20447		10.03	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future	9.32444		92.42598		9.40348	91.84672		11.08	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.37020		94.22254		9.45182	93.63206		10.56	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	9.49318		98.63695		9.59520	97.81284			0.00	0.00	0	10,528.00
R2035	On 02/11/2017	Bond Future	9.54508		96.02006		9.65019	95.18111			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.59665		97.88661		9.70514	97.03132			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.59001		90.64779		9.70729	89.70637		11.95	0.00	0.00	0	66,825.00
R2037	On 02/11/2017	Bond Future	9.63890		92.37911		9.75958	91.42055		12.71	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future	9.68685		89.91941		9.81123	88.94223		12.68	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	7.40685		101.79400		7.41191	101.78749		0.97	0.00	0.00	0	42,124.00
R204	On 02/11/2017	Bond Future	7.32529		103.73826		7.33064	103.73257		0.50	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
R204	On 01/02/2018	Bond Future		7.16249	101.71462		7.16947	101.70879		0.68	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		9.63987	94.35325		9.75205	93.38654		12.55	0.00	18,870,650.00	200	14,056.00
R2040	On 02/11/2017	Bond Future		9.68853	96.15546		9.80392	95.17107		13.36	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.73630	93.51882		9.85517	92.51533		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		9.68945	91.28193		9.79653	90.35215		13.16	0.00	0.00	0	23,720.00
R2044	On 02/11/2017	Bond Future		9.73737	93.02545		9.84743	92.07879		14.05	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		9.78442	90.45308		9.89773	89.48801		14.00	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		9.63165	95.17955		9.74366	94.17552		13.05	0.00	0.00	0	78,556.00
R2048	On 02/11/2017	Bond Future		9.67991	92.56005		9.79506	91.53775		14.59	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future		9.72775	94.35923		9.84629	93.31710		13.87	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		7.42018	100.09256		7.46213	100.00089		1.77	0.00	5,404,998.24	54	45,828.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,666.23000	1.66623	1,575.15000	1.57515	1,666.230	1.89	1.00	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.37377	102.00434		7.42037	101.91186		1.36	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.29981	100.34513		7.35288	100.25083		1.50	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		7.52624	99.94989		7.57278	99.80614		2.87	0.00	0.00	0	35,097.00
R208	On 02/11/2017	Bond Future		7.50871	98.45702		7.55879	98.31143		2.42	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future		7.47836	100.37087		7.53289	100.22241		2.50	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future		9.46110	74.32098		9.56294	73.63181		11.86	0.00	0.00	0	74,058.00
R209	On 02/11/2017	Bond Future		9.50642	72.59059		9.61107	71.88895		13.34	0.00	0.00	0	790.00
R209	On 02/11/2017	Bond Future	8.30	Call	169.75000	0.16975	127.99000	0.12799	169.750	12.74	0.07	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	970.07000	0.97007	791.35000	0.79135	970.070	13.04	0.28	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,617.69000	1.61769	1,905.98000	1.90598	1,617.690	13.58	0.38	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,082.80000	1.08280	1,300.14000	1.30014	1,082.800	13.81	0.28	0.00	0	3,360.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/11/2017	Bond Future	10.60	Put	364.06000	0.36406	458.29000	0.45829	364.060	14.27	0.12	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.55022	74.00165	9.65787	73.28635		12.68	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			186.20669	186.20669	186.36942	186.36942			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			187.40618	187.40618	187.57366	187.57366			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			191.12524	191.12524	191.29460	191.29460			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			148.76912	148.76912	148.76057	148.76057			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			151.64492	151.64492	151.63762	151.63762			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			152.59412	152.59412	152.58535	152.58535			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			9.17006	86.40362	9.24666	85.88745		9.79	0.00	0.00	0	56,759.00
R213	On 02/11/2017	Bond Future			9.21507	84.50399	9.29401	83.97875		10.86	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.25938	86.14662	9.34092	85.61116		10.37	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			9.56579	74.33104	9.67266	73.57710		12.54	0.00	0.00	0	37,026.00
R214	On 02/11/2017	Bond Future			9.61216	72.45439	9.72192	71.68674		14.19	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.65801	73.86280	9.77090	73.08020		13.44	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future			22,569.69000	22,569.69000	22,635.62000	22,635.62000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future			9.47660	9.47660	9.49520	9.49520		13.71	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future			3.65890	3.65890	3.66590	3.66590		13.74	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.59130	3.59130	3.59890	3.59890		14.26	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future			1.37090	1.37090	1.38410	1.38410			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future			1.34700	1.34700	1.36260	1.36260			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future			1.32990	1.32990	1.34170	1.34170			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
Total for Derivatives :											1,404,934,475.15	69,787	3 636 551.00
Grand Total:											1,404,934,475.15	69,787	3 636 551.00