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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/07/2017

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 06/07/2017	Any day expiry	13.42630	13.42630		13.44000	13.44000		24.74	0.00	268,552,852.60	20,002	0.00
\$ / R	On 07/07/2017	Any day expiry	13.42500	13.42500		13.44000	13.44000		24.76	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry	13.42500	13.42500		13.44490	13.44490		17.85	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	5.98920	0.00599	9.49580	0.00950	5.989	25.64	0.04	0.00	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.42240	13.42240	13.44970	13.44970	17.99	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	12.65	Put	3.26200	0.00326	2.39020	0.00239	3.262	23.10	0.02	0.00	325.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	541.27490	0.54127	517.29460	0.51729	541.275	21.43	0.92	0.00	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.16420	0.00016	0.15390	0.00015	0.164	68.78	0.00	0.00	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.42730	13.42730	13.45450	13.45450	18.05	0.00	0.00	0	3,920.00
\$ / R	On 17/07/2017	Any day expiry			13.43460	13.43460	13.46150	13.46150	17.24	0.00	0.00	0	3,402.00
\$ / R	On 18/07/2017	Any day expiry			13.43690	13.43690	13.46380	13.46380	17.33	0.00	0.00	0	0.00
\$ / R	On 18/07/2017	Any day expiry	12.50	Put	3.24890	0.00325	3.28210	0.00328	3.249	19.32	0.02	0.00	34,000.00
\$ / R	On 19/07/2017	Any day expiry			13.43930	13.43930	13.46610	13.46610	17.40	0.00	0.00	0	1,080.00
\$ / R	On 21/07/2017	Any day expiry			13.44390	13.44390	13.47080	13.47080	17.43	0.00	0.00	0	70.00
\$ / R	On 21/07/2017	Any day expiry	12.85	Put	15.33380	0.01533	13.53080	0.01353	15.334	15.86	0.08	0.00	20,000.00
\$ / R	On 21/07/2017	Any day expiry	13.00	Put	35.01360	0.03501	31.98170	0.03198	35.014	16.26	0.15	0.00	20,000.00

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 25/07/2017	Any day expiry			13.45320	13.45320	13.48000	13.48000	16.93	0.00	0.00	0	0.00
\$ / R	13.20	Put	On 25/07/2017	Any day expiry	92.92240	0.09292	91.67160	0.09167	92.922	15.98	0.29	0.00	0	2,000.00	
\$ / R	14.30	Call	On 25/07/2017	Any day expiry	28.46380	0.02846	33.30700	0.03331	28.464	20.36	0.10	0.00	0	2,000.00	
\$ / R			On 27/07/2017	Any day expiry	13.45780	13.45780	13.48470	13.48470		16.94	0.00	0.00	0	909.00	
\$ / R	13.50	Put	On 27/07/2017	Any day expiry	243.13370	0.24313	233.09630	0.23310	243.134	17.17	0.52	0.00	0	60.00	
\$ / R	16.53	Call	On 27/07/2017	Any day expiry	0.69970	0.00070	0.84300	0.00084	0.700	30.11	0.00	0.00	0	60.00	
\$ / R			On 31/07/2017	Any day expiry	13.46710	13.46710	13.49390	13.49390		16.63	0.00	0.00	0	7,338.00	
\$ / R			On 04/08/2017	Any day expiry	13.47640	13.47640	13.50320	13.50320		16.68	0.00	0.00	0	1,350.00	
\$ / R			On 11/08/2017	Any day expiry	13.49260	13.49260	13.51930	13.51930		16.69	0.00	0.00	0	70.00	
\$ / R			On 17/08/2017	Any day expiry	13.50630	13.50630	13.53290	13.53290		16.58	0.00	0.00	0	0.00	
\$ / R	13.35	Put	On 17/08/2017	Any day expiry	223.65960	0.22366	215.33160	0.21533	223.660	16.25	0.41	0.00	0	34,000.00	
\$ / R			On 29/08/2017	Any day expiry	13.53360	13.53360	13.56030	13.56030		16.56	0.00	0.00	0	910.00	
\$ / R	13.50	Put	On 29/08/2017	Any day expiry	324.71200	0.32471	311.06300	0.31106	324.712	16.46	0.47	0.00	0	60.00	
\$ / R	16.84	Call	On 29/08/2017	Any day expiry	4.63030	0.00463	4.71010	0.00471	4.630	24.32	0.01	0.00	0	60.00	
\$ / R			On 31/08/2017	Any day expiry	13.53820	13.53820	13.56490	13.56490		16.58	0.00	0.00	0	2,705.00	
\$ / R			On 18/09/2017	Foreign Exchange Future	13.57880	13.57880	13.60550	13.60550		16.39	0.00	1,429,290,909.20	105,259	899,574.00	
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future	10.09860	0.01010	12.37910	0.01238	10.099	14.69	0.03	0.00	0	37,202.00	
\$ / R	12.20	Put	On 18/09/2017	Foreign Exchange Future	13.14410	0.01314	16.59760	0.01660	13.144	13.67	0.04	0.00	0	1,000.00	
\$ / R	12.25	Put	On 18/09/2017	Foreign Exchange Future	16.08770	0.01609	17.91350	0.01791	16.088	13.77	0.05	0.00	0	10,000.00	
\$ / R	12.26	Put	On 18/09/2017	Foreign Exchange Future	16.73800	0.01674	18.55530	0.01856	16.738	13.79	0.05	0.00	0	5,250.00	
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future	39.41130	0.03941	40.25450	0.04025	39.411	14.31	0.09	0.00	0	33,025.00	
\$ / R	12.55	Put	On 18/09/2017	Foreign Exchange Future	46.14160	0.04614	46.55490	0.04655	46.142	14.41	0.11	0.00	0	4,920.00	
\$ / R	12.60	Put	On 18/09/2017	Foreign Exchange Future	53.67640	0.05368	53.56900	0.05357	53.676	14.52	0.12	0.00	0	190.00	
\$ / R	12.75	Call	On 18/09/2017	Foreign Exchange Future	910.35370	0.91035	934.82450	0.93482	910.354	14.84	0.84	0.00	0	3,500.00	
\$ / R	12.75	Put	On 18/09/2017	Foreign Exchange Future	81.55370	0.08155	79.32450	0.07932	81.554	14.84	0.16	0.00	0	20,000.00	
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future	92.73380	0.09273	89.61050	0.08961	92.734	14.94	0.18	0.00	0	3,000.00	
\$ / R	12.90	Call	On 18/09/2017	Foreign Exchange Future	796.73920	0.79674	818.45250	0.81845	796.739	15.15	0.78	0.00	0	400.00	
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future	725.91880	0.72592	746.56850	0.74657	725.919	15.34	0.75	0.00	0	4,551.00	
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	147.11880	0.14712	141.06850	0.14107	147.119	15.34	0.25	0.00	0	10,000.00	
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future	195.19750	0.19520	187.52910	0.18753	195.198	15.61	0.31	0.00	0	90.00	
\$ / R	13.20	Put	On 18/09/2017	Foreign Exchange Future	218.43070	0.21843	210.03550	0.21004	218.431	15.72	0.33	0.00	0	4,920.00	
\$ / R	13.20	Call	On 18/09/2017	Foreign Exchange Future	597.23070	0.59723	615.53550	0.61554	597.231	15.72	0.67	36,485,323.68	4,000	3,000.00	
\$ / R	13.25	Put	On 18/09/2017	Foreign Exchange Future	239.00140	0.23900	229.98710	0.22999	239.001	15.82	0.35	0.00	0	15,100.00	
\$ / R	13.30	Call	On 18/09/2017	Foreign Exchange Future	539.46870	0.53947	556.52990	0.55653	539.469	15.91	0.63	0.00	0	500.00	
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	307.26350	0.30726	296.35770	0.29636	307.263	16.11	0.41	0.00	0	3,500.00	
\$ / R	13.40	Call	On 18/09/2017	Foreign Exchange Future	486.06350	0.48606	501.85770	0.50186	486.063	16.11	0.59	0.00	0	600.00	
\$ / R	13.45	Call	On 18/09/2017	Foreign Exchange Future	460.96840	0.46097	476.12940	0.47613	460.968	16.20	0.57	0.00	0	4,375.00	
\$ / R	13.48	Call	On 18/09/2017	Foreign Exchange Future	446.41740	0.44642	461.19770	0.46120	446.417	16.26	0.55	0.00	0	111.00	
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	436.92520	0.43693	451.45230	0.45145	436.925	16.30	0.55	0.00	0	6,020.00	
\$ / R	13.63	Put	On 18/09/2017	Foreign Exchange Future	432.03550	0.43204	417.19390	0.41719	432.036	16.61	0.51	0.00	0	186,712.00	
\$ / R	13.65	Call	On 18/09/2017	Foreign Exchange Future	372.96000	0.37296	384.55780	0.38456	372.960	16.67	0.49	0.00	0	1,000.00	
\$ / R	13.75	Put	On 18/09/2017	Foreign Exchange Future	507.03050	0.50703	490.66730	0.49067	507.031	16.95	0.55	0.00	0	20,000.00	
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	513.51800	0.51352	497.03440	0.49703	513.518	16.97	0.55	0.00	0	960.00	
\$ / R	13.80	Call	On 18/09/2017	Foreign Exchange Future	318.62190	0.31862	328.35380	0.32835	318.622	17.08	0.43	0.00	0	10,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	315.28380	0.31528	324.89640	0.32490	315.284	17.11	0.43	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	274.89610	0.27490	283.03520	0.28304	274.896	17.47	0.38	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	258.03460	0.25803	265.53830	0.26554	258.035	17.64	0.37	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	209.05790	0.20906	214.66150	0.21466	209.058	18.19	0.31	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	845.92180	0.84592	824.65270	0.82465	845.922	18.24	0.70	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	198.39010	0.19839	203.57040	0.20357	198.390	18.33	0.29	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	925.37750	0.92538	903.43990	0.90344	925.378	18.51	0.72	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	182.23480	0.18223	186.90650	0.18691	182.235	18.53	0.27	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,048.37690	1.04838	1,025.19340	1.02519	1,048.377	18.90	0.76	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	152.29680	0.15230	155.58690	0.15559	152.297	18.98	0.23	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	144.51790	0.14452	147.44670	0.14745	144.518	19.11	0.22	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	121.10340	0.12110	122.95610	0.12296	121.103	19.55	0.19	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	90.19790	0.09020	91.16380	0.09116	90.198	20.21	0.15	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	30.95550	0.03096	29.91520	0.02992	30.956	22.19	0.06	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	19.59740	0.01960	19.24310	0.01924	19.597	22.76	0.04	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	17.07780	0.01708	17.04540	0.01705	17.078	22.80	0.03	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	11.23730	0.01124	11.86300	0.01186	11.237	22.94	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	8.46460	0.00846	9.33140	0.00933	8.465	23.04	0.02	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	8.11020	0.00811	9.00280	0.00900	8.110	23.05	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	1.82620	0.00183	2.54210	0.00254	1.826	23.32	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.59880	13.59880	13.62560	13.62560		16.50	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	372.39050	0.37239	360.54120	0.36054	372.391	16.30	0.45	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	9.86070	0.00986	10.73010	0.01073	9.861	22.74	0.02	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.60100	13.60100	13.62790	13.62790		16.50	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.60320	13.60320	13.63010	13.63010		16.51	0.00	0.00	0	730.00
\$ / R	On 23/10/2017	Any day expiry			13.65640	13.65640	13.68370	13.68370		16.44	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.66530	13.66530	13.69270	13.69270		16.46	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	166.61930	0.16662	163.14240	0.16314	166.619	15.03	0.24	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	408.87550	0.40888	397.52860	0.39753	408.876	16.16	0.43	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	350.33050	0.35033	358.61740	0.35862	350.331	17.53	0.39	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	27.59430	0.02759	20.39240	0.02039	27.594	24.06	0.04	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.70300	13.70300	13.73060	13.73060		16.45	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.73630	13.73630	13.76400	13.76400		16.49	0.00	0.00	0	915.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	437.24370	0.43724	425.66270	0.42566	437.244	15.99	0.41	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	48.58600	0.04859	43.03320	0.04303	48.586	24.47	0.06	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.78060	13.78060	13.80860	13.80860		16.40	0.00	36,311,881.00	2,635	118,202.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	34.76940	0.03477	33.84230	0.03384	34.769	15.36	0.06	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	49.37010	0.04937	48.76560	0.04877	49.370	14.91	0.08	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	65.75750	0.06576	65.60210	0.06560	65.758	14.54	0.10	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	84.70300	0.08470	85.09690	0.08510	84.703	14.20	0.12	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	102.99150	0.10299	102.76170	0.10276	102.991	14.34	0.14	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	135.33660	0.13534	133.97940	0.13398	135.337	14.54	0.18	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	235.75880	0.23576	230.67290	0.23067	235.759	15.00	0.26	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	272.11610	0.27212	264.81070	0.26481	272.116	15.16	0.29	0.00	0	41,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	279.94980	0.27995	272.40500	0.27241	279.950	15.20	0.30	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	304.22140	0.30422	295.96240	0.29596	304.221	15.32	0.31	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	316.78720	0.31679	308.16690	0.30817	316.787	15.37	0.32	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	864.58900	0.86459	883.48150	0.88348	864.589	15.45	0.67	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	379.19710	0.37920	368.84670	0.36885	379.197	15.64	0.36	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	402.96810	0.40297	391.98600	0.39199	402.968	15.73	0.38	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	733.38870	0.73339	749.13360	0.74913	733.389	15.93	0.60	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	745.59690	0.74560	727.08580	0.72709	745.597	16.91	0.53	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,099.32800	1.09933	1,075.96560	1.07597	1,099.328	17.94	0.64	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	278.40350	0.27840	279.03560	0.27904	278.403	18.99	0.27	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	260.59680	0.26060	260.52220	0.26052	260.597	19.22	0.26	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	259.04630	0.25905	258.91280	0.25891	259.046	19.25	0.26	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	203.18450	0.20318	201.92450	0.20192	203.185	19.87	0.21	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	148.93030	0.14893	146.12490	0.14612	148.930	20.68	0.16	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	84.27730	0.08428	78.11750	0.07812	84.277	22.91	0.09	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	80.66840	0.08067	74.25420	0.07425	80.668	23.16	0.09	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	56.21210	0.05621	50.30750	0.05031	56.212	24.65	0.06	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.78950	13.78950	13.81760	13.81760		16.50	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	455.86500	0.45587	444.08850	0.44409	455.865	15.92	0.40	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	61.98720	0.06199	55.87060	0.05587	61.987	24.65	0.07	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.80060	13.80060	13.82870	13.82870		16.45	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.81390	13.81390	13.84210	13.84210		16.40	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry			13.90550	13.90550	13.93410	13.93410		16.46	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.90980	13.90980	13.93850	13.93850		16.46	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.97930	13.97930	14.00840	14.00840		16.45	0.00	29,733,971.10	2,127	20,453.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	151.43390	0.15143	152.26780	0.15227	151.434	14.38	0.16	0.00	0	41,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	291.95770	0.29196	288.09110	0.28809	291.958	14.90	0.26	0.00	0	43,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	386.44610	0.38645	0.00000	0.00000	386.446	15.20	0.31	24,616,017.44	5,600	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	445.19220	0.44519	435.02630	0.43503	445.192	15.43	0.34	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	484.57020	0.48457	487.24350	0.48724	484.570	18.09	0.36	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	440.94730	0.44095	442.28960	0.44229	440.947	18.44	0.33	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	374.19050	0.37419	374.17740	0.37418	374.191	19.02	0.29	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	366.99160	0.36699	366.73240	0.36673	366.992	19.08	0.29	0.00	0	30,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	325.49510	0.32550	323.82870	0.32383	325.495	19.43	0.26	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	289.42590	0.28943	286.55850	0.28656	289.426	19.78	0.23	0.00	0	750.00
\$ / R	On 25/04/2018	Any day expiry			14.05890	14.05890	14.08850	14.08850		16.53	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,481.25480	1.48125	1,454.54660	1.45455	1,481.255	18.06	0.63	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	380.25100	0.38025	378.79640	0.37880	380.251	19.28	0.28	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.09290	14.09290	14.12280	14.12280		16.58	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.10140	14.10140	14.13140	14.13140		16.56	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.17360	14.17360	14.20420	14.20420		16.55	0.00	28,347,200.00	2,000	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	22.14230	0.02214	16.99240	0.01699	22.142	14.13	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	322.29140	0.32229	320.45370	0.32045	322.291	14.88	0.25	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	335.98110	0.33598	333.72460	0.33372	335.981	14.92	0.25	0.00	0	760.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	353.58650	0.35359	350.78700	0.35079	353.587	14.98	0.26	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	608.37990	0.60838	596.44750	0.59645	608.380	15.70	0.37	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	621.52410	0.62152	624.81570	0.62482	621.524	17.98	0.39	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	614.24020	0.61424	617.31780	0.61732	614.240	18.02	0.39	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	381.17380	0.38117	377.57680	0.37758	381.174	19.71	0.26	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.29570	14.29570	14.32680	14.32680		16.82	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.37330	14.37330	14.40440	14.40440		16.94	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	28.21760	0.02822	22.68330	0.02268	28.218	13.71	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	323.46720	0.32347	314.10070	0.31410	323.467	14.89	0.22	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	589.20430	0.58920	589.03090	0.58903	589.204	19.31	0.33	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.49970	14.49970	14.53080	14.53080		17.20	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.56840	14.56840	14.59960	14.59960		17.27	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.70360	14.70360	14.73490	14.73490		17.46	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.77680	14.77680	14.80810	14.80810		17.50	0.00	0.00	0	1,500.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.57880	13.57880	13.60550	13.60550		16.39	0.00	54,315.20	4	374.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.78060	13.78060	13.80860	13.80860		16.40	0.00	0.00	0	52.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.97930	13.97930	14.00840	14.00840		16.45	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.17360	14.17360	14.20420	14.20420		16.55	0.00	0.00	0	182.00
£ / R	On 31/07/2017	Any day expiry			17.44480	17.44480	17.45590	17.45590		16.65	0.00	0.00	0	25.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.61560	17.61560	17.62630	17.62630		16.53	0.00	103,315,494.00	5,865	33,317.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	1,074.37380	1.07437	1,087.26090	1.08726	1,074.374	15.75	0.78	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	244.84780	0.24485	249.69310	0.24969	244.848	18.00	0.29	0.00	0	1,200.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.92660	17.92660	17.93810	17.93810		16.64	0.00	107,559.60	6	7,997.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.23660	18.23660	18.24940	18.24940		16.73	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.54280	18.54280	18.55720	18.55720		16.85	0.00	0.00	0	3,033.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12033	0.12033	0.12050	0.12050		20.32	0.00	0.00	0	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12265	0.12265	0.12284	0.12284		17.58	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12504	0.12504	0.12522	0.12522		16.03	0.00	0.00	0	0.00
€ / R	On 27/07/2017	Any day expiry			15.35050	15.35050	15.29620	15.29620		16.03	0.00	0.00	0	800.00
€ / R	On 31/07/2017	Any day expiry			15.36430	15.36430	15.30980	15.30980		15.71	0.00	0.00	0	2.00
€ / R	On 29/08/2017	Any day expiry			15.46320	15.46320	15.40810	15.40810		15.57	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.53130	15.53130	15.47610	15.47610		15.66	0.00	12,378,446.10	797	83,871.00
€ / R	On 27/09/2017	Any day expiry			15.56210	15.56210	15.50680	15.50680		15.63	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.66260	15.66260	15.60850	15.60850		15.60	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.77090	15.77090	15.71640	15.71640		15.52	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.84110	15.84110	15.78580	15.78580		15.55	0.00	12,197,647.00	770	22,446.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	65.20800	0.06521	69.88070	0.06988	65.208	14.18	0.09	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	469.09360	0.46909	449.85620	0.44986	469.094	16.44	0.40	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.87330	15.87330	15.81770	15.81770		15.48	0.00	0.00	0	800.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.15520	16.15520	16.09910	16.09910		15.52	0.00	0.00	0	4,547.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	317.44950		0.31745		335.04380	0.33504	317.450	14.27	0.26	0.00	0	5,648.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.46650		16.46650		16.41020	16.41020		15.58	0.00	32,933,000.00	2,000	1,001.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.40333		96.40333		96.31408	96.31408			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.48429		93.48429		93.39703	93.39703			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.29043		92.29043		92.20521	92.20521			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.47371		94.47371		94.38936	94.38936			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.25532		98.25532		98.17173	98.17173			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.88187		96.88187		96.79642	96.79642			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.96786		98.96786		98.88131	98.88131			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			102.67628		102.67628		102.58948	102.58948			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61263		99.61263		99.61263	99.61263			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.82180		99.82180		99.82098	99.82098			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.77411		99.77411		99.77438	99.77438			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.93569		99.93569		99.93542	99.93542			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.09594		100.09594		100.09471	100.09471			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.84892		99.84892		99.84830	99.84830			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.05560		99.05560		99.05554	99.05554			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.62245		98.62245		98.62310	98.62310			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.56568		98.56568		98.56436	98.56436			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.95000		98.95000		98.95000	98.95000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.35993		99.35993		99.36158	99.36158			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.77287		99.77287		99.77679	99.77679			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.21388		100.21388		100.21758	100.21758			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.66133		96.66133		96.64254	96.64254			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.94433		95.94433		95.92144	95.92144			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.19638		95.19638		95.17064	95.17064			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			95.42006		95.42006		95.39332	95.39332			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.64364		97.64364		97.61840	97.61840			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			97.81501		97.81501		97.79074	97.79074			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			99.04533		99.04533		99.01886	99.01886			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			101.27409		101.27409		101.24068	101.24068			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future			539.68900		539.68900		540.76800	540.76800			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future			549.98500		549.98500		551.09000	551.09000			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future			560.65800		560.65800		561.78400	561.78400			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future			617.00800		617.00800		619.23500	619.23500			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future			628.78000		628.78000		631.05500	631.05500			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future			640.98200		640.98200		643.30100	643.30100			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
ALBI	On 03/08/2017	Index Future	555.15900	555.15900	555.15900	557.72300	557.72300				0.00	0.00	0	596.00
ALBI	On 02/11/2017	Index Future	565.75100	565.75100	565.75100	568.36800	568.36800				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	576.73000	576.73000	576.73000	579.39800	579.39800				0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.28440	10.28440	10.28440	10.30480	10.30480			14.58	0.00	1,162,137.20	113	23,219.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.42510	10.42510	10.42510	10.44660	10.44660			14.54	0.00	0.00	0	4,481.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.56500	10.56500	10.56500	10.58720	10.58720			13.99	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.70140	10.70140	10.70140	10.72500	10.72500			13.71	0.00	0.00	0	1,500.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.49910	10.49910	10.49910	10.47680	10.47680			14.26	0.00	0.00	0	360.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.66460	10.66460	10.66460	10.64380	10.64380			14.22	0.00	0.00	0	750.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.82660	10.82660	10.82660	10.80740	10.80740			14.39	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.15790	14.15790	14.15790	14.14960	14.14960			15.85	0.00	0.00	0	1,308.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.45510	14.45510	14.45510	14.44770	14.44770			16.10	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.75850	14.75850	14.75850	14.75070	14.75070			16.13	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.98660	1.98660	1.98660	1.98970	1.98970			15.93	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.00410	2.00410	2.00410	2.00760	2.00760			15.55	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.02120	2.02120	2.02120	2.02470	2.02470			15.48	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.10050	2.10050	2.10050	2.09220	2.09220			15.56	0.00	315,075.00	150	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.14360	2.14360	2.14360	2.13500	2.13500			15.60	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	11.00092	76.80810	76.80810	10.93127	77.22498				0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	11.10226	74.48187	74.48187	11.03006	74.90739				0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	11.20644	75.92723	75.92723	11.13167	76.36099				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	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	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
ES42	On 03/08/2017	Bond Future		11.17055	80.13212		11.09582	80.63800			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future		11.26991	77.39938		11.19244	77.91556			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future		11.36864	78.90133		11.28847	79.42750			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		553.69900	553.69900		556.26700	556.26700			0.00	55,369,900.00	10	411.00
GOVI	On 02/11/2017	GOVI		564.26300	564.26300		566.88500	566.88500			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI		575.21300	575.21300		577.88600	577.88600			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.74160	1.74160		1.74620	1.74620		16.59	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.77090	1.77090		1.77570	1.77570		16.07	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.79870	1.79870		1.80350	1.80350		16.36	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		127.46349	127.46349		127.56573	127.56573			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future		129.92352	129.92352		130.02881	130.02881			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		131.13903	131.13903		131.24721	131.24721			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 03/08/2017	Bond Future		99.37936	99.37936		99.38987	99.38987			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future		102.27195	102.27195		102.28437	102.28437			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		104.14484	104.14484		104.15582	104.15582			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future		105.08222	105.08222		105.09443	105.09443			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		107.15886	107.15886		107.17205	107.17205			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		128.16607	128.16607		129.65352	129.65352			0.00	0.00	0	22,601.00
I2038	On 02/11/2017	Bond Future		130.63951	130.63951		132.15691	132.15691			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		131.70023	131.70023		133.24843	133.24843			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		125.19945	125.19945		125.21284	125.21284			0.00	0.00	0	23,901.00
I2046	On 02/11/2017	Bond Future		126.03290	126.03290		126.04738	126.04738			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		128.52351	128.52351		128.53915	128.53915			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		131.37543	131.37543		131.09413	131.09413			0.00	19,706,314.50	150	26,041.00
I2050	On 02/11/2017	Bond Future		133.91091	133.91091		133.62532	133.62532			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		134.86551	134.86551		134.57504	134.57504			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		247.10300	247.10300		247.34500	247.34500			0.00	0.00	0	1,319.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 02/11/2017	Index Future			251.87200		251.87200		252.12000	252.12000			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future			256.85000		256.85000		257.10400	257.10400			0.00	0.00	0	0.00
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			7.27000		92.73000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.18000		92.82000		7.18000	92.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future			7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future			7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.02000		92.98000		7.02000	92.98000			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			6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.89000		93.11000		6.89000	93.11000			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			6.98000		93.02000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.04000		92.96000		7.04000	92.96000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12860		0.12860		0.12940	0.12940			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12820		0.12820		0.12910	0.12910			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12490		0.12490		0.12900	0.12900			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12220		0.12220		0.12860	0.12860			0.00	0.00	0	1,145.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.62760		1.62760		1.62460	1.62460		14.60	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.65500		1.65500		1.65200	1.65200		14.05	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.68250		1.68250		1.67950	1.67950		13.86	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.84090		9.84090		9.86970	9.86970		15.01	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.97070		9.97070		10.00060	10.00060		14.98	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			10.09810		10.09810		10.12860	10.12860		14.78	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.30530		1.30530		1.30740	1.30740			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.32020		1.32020		1.32270	1.32270			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.33370		1.33370		1.33990	1.33990			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.29730		1.29730		1.29550	1.29550			0.00	0.00	0	4,729.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30090		1.30090		1.29910	1.29910			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.30450		1.30450		1.30270	1.30270			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.14380		1.14380		1.13750	1.13750			0.00	0.00	0	82.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.14950		1.14950		1.14320	1.14320			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.15570		1.15570		1.14920	1.14920			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.92574		111.20958		8.86554	111.61200		7.55	0.00	68,505,101.28	616	131,473.00
R186	On 03/08/2017	Bond Future	8.65	Put	2,141.23000		2.14123		1,849.93000	1.84993	2,141.230	7.51	0.78	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	1,639.20000		1.63920		1,390.00000	1.39000	1,639.200	7.55	0.69	0.00	0	3,654.00

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	8.80	Put	1,416.14000		1.41614	1,189.53000	1.18953	1,416.140	7.58	0.64	0.00	0	7,100.00	
R186	On 03/08/2017	Bond Future	8.85	Put	1,212.25000		1.21225	1,008.55000	1.00855	1,212.250	7.61	0.58	0.00	0	750.00	
R186	On 03/08/2017	Bond Future	9.35	Put	147.61000		0.14761	112.17000	0.11217	147.610	7.91	0.12	0.00	0	750.00	
R186	On 03/08/2017	Bond Future	9.50	Put	64.08000		0.06408	47.65000	0.04765	64.080	8.00	0.06	0.00	0	6,500.00	
R186	On 02/11/2017	Bond Future			8.97461		113.33131	8.91170	113.74244		7.41	0.00	0.00	0	4.00	
R186	On 02/11/2017	Bond Future	9.00	Put	1,865.97000		1.86597	1,684.48000	1.68448	1,865.970	7.55	0.48	2,174,062.49	40	5,000.00	
R186	On 01/02/2018	Bond Future			9.02188		110.22794	8.95626	110.64700		7.54	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			294.59676		294.59676	294.78914	294.78914			0.00	0.00	0	2,350.00	
R197	On 02/11/2017	Bond Future			300.28235		300.28235	300.48113	300.48113			0.00	0.00	0	0.00	
R197	On 01/02/2018	Bond Future			299.16343		299.16343	299.36804	299.36804			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			238.67611		238.67611	238.70147	238.70147			0.00	0.00	0	30,561.00	
R202	On 02/11/2017	Bond Future			243.28230		243.28230	243.31034	243.31034			0.00	0.00	0	0.00	
R202	On 01/02/2018	Bond Future			244.34383		244.34383	244.37372	244.37372			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			8.30065		100.96792	8.23998	101.23042		5.02	0.00	0.00	0	38,422.00	
R2023	On 02/11/2017	Bond Future			8.33572		98.96408	8.27131	99.23249		4.54	0.00	0.00	0	0.00	
R2023	On 01/02/2018	Bond Future			8.36878		100.88454	8.30043	101.15814		4.55	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			9.45901		89.61363	9.39400	90.05065			0.00	0.00	0	43,303.00	
R2030	On 02/11/2017	Bond Future			9.51367		91.32343	9.44632	91.76956			0.00	0.00	0	1.00	
R2030	On 01/02/2018	Bond Future			9.56774		89.09046	9.49800	89.54531			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			9.64389		92.09531	9.58395	92.52524		10.69	0.00	0.00	0	27,082.00	
R2032	On 02/11/2017	Bond Future			9.70358		89.69452	9.64153	90.13348		11.20	0.00	0.00	0	0.00	
R2032	On 01/02/2018	Bond Future			9.76229		91.43506	9.69817	91.88252		10.79	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			9.80905		96.12032	9.73903	96.66935			0.00	0.00	0	11,069.00	
R2035	On 02/11/2017	Bond Future			9.87121		93.45347	9.79883	94.01387			0.00	0.00	0	0.00	
R2035	On 01/02/2018	Bond Future			9.93377		95.26698	9.85902	95.83822			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			9.88991		88.27063		9.81995	88.81636		12.64	0.00	0.00	0	66,825.00
R2037	On 02/11/2017	Bond Future			9.94808		89.95475		9.87588	90.51171		12.72	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future			10.00600		87.44494		9.93154	88.01267		12.85	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			7.56680		101.58828		7.56674	101.58836		1.02	0.00	0.00	0	42,011.00
R204	On 02/11/2017	Bond Future			7.52457		103.52649		7.52366	103.52745		0.53	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.42510		101.49536		7.42390	101.49636		0.71	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			9.97006		91.55357		9.90012	92.13513		13.24	0.00	0.00	0	14,089.00
R2040	On 02/11/2017	Bond Future			10.02880		93.30034		9.95664	93.89387		13.36	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			10.08736		90.60510		10.01295	91.21020		13.49	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			10.00458		88.59131		9.92958	89.21923		13.86	0.00	0.00	0	24,396.00
R2044	On 02/11/2017	Bond Future			10.06193		90.28153		9.98460	90.92232		14.01	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			10.11905		87.65292		10.03937	88.30611		14.14	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			9.96291		92.26581		9.88279	92.95530		13.71	0.00	150,393,270.30	1,630	77,296.00
R2048	On 02/11/2017	Bond Future			10.02113		89.58881		9.93852	90.29223		14.53	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			10.07954		91.32737		9.99441	92.04440		13.97	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			7.75341		99.36730		7.72782	99.42276		1.89	0.00	145,970,563.70	1,469	47,287.00
R207	On 03/08/2017	Bond Future	8.19	Call	950.27000		0.95027	1,004.31000	1.00431	950.270	950.270	2.02	0.96	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.74884		101.26314		7.71967	101.32053		1.45	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.72875		99.58620		7.69553	99.64471		1.57	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			7.88097		98.86067		7.83509	99.00071		3.06	0.00	24,715,167.50	250	36,961.00
R208	On 02/11/2017	Bond Future			7.89357		97.34493		7.84358	97.48851		2.55	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.89855		99.23397		7.84412	99.38032		2.61	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			9.77733		72.21301		9.70731	72.67168		12.58	0.00	68,024,655.42	942	74,527.00
R209	On 02/11/2017	Bond Future			9.83202		70.44087		9.75986	70.90889		13.39	0.00	0.00	0	800.00
R209	On 02/11/2017	Bond Future	8.30	Call	48.09000		0.04809		62.80000	0.06280	48.090	12.80	0.03	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	407.53000		0.40753		490.94000	0.49094	407.530	12.94	0.16	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	2,432.74000		2.43274		2,204.65000	2.20465	2,432.740	13.39	0.52	1,857,578.95	50	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,674.49000		1.67449		1,500.59000	1.50059	1,674.490	13.62	0.41	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	600.25000		0.60025		524.41000	0.52441	600.250	14.16	0.19	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.88561		71.80779		9.81133	72.28493		12.88	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			185.34545		185.34545		185.36535	185.36535			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			186.52289		186.52289		186.54483	186.54483			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			190.20911		190.20911		190.23256	190.23256			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			147.93354		147.93354		147.94916	147.94916			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			150.78863		150.78863		150.80587	150.80587			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			151.70839		151.70839		151.72691	151.72691			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			9.53242		84.00046		9.47243	84.39161		10.46	0.00	130,704,715.76	1,556	61,923.00
R213	On 02/11/2017	Bond Future			9.58943		82.05327		9.52737	82.45258		10.99	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.64660		83.64554		9.58246	84.05259		10.61	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			9.89721		72.03458		9.82214	72.54409		13.23	0.00	0.00	0	37,026.00
R214	On 02/11/2017	Bond Future			9.95319		70.11264		9.87588	70.63240		14.17	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			10.00925		71.47316		9.92966	72.00307		13.59	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			23,520.50000		23,520.50000		23,509.10000	23,509.10000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
SGD / R	On 18/09/2017	Foreign Exchange Future	9.82450	9.82450		9.84430	9.84430		14.88	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.67100	3.67100		3.68980	3.68980		14.45	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.60090	3.60090		3.61960	3.61960		14.90	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.45120	1.45120		1.45880	1.45880			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.42630	1.42630		1.43410	1.43410			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.40770	1.40770		1.41580	1.41580			0.00	0.00	0	0.00

Total for Derivatives : **2,683,223,159.02** **158,041** **3 818 537.00**

Grand Total: **2,683,223,159.02** **158,041** **3 818 537.00**