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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/07/2017

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 12/07/2017	Any day expiry	13.56990	13.56990		13.44240	13.44240		22.78	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	12.65	Put	0.00120	0.00000	0.02180	0.00002	0.001	33.04	0.00	0	325.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	385.96870	0.38597	512.21380	0.51221	385.969	33.41	0.94	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.00000	0.00000	0.01120	0.00001	0.000	44.67	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry	13.56990		13.56990	13.44470	13.44470		19.24	0.00	0.00	0	3,920.00
\$ / R	On 17/07/2017	Any day expiry	13.57700		13.57700	13.45180	13.45180		16.83	0.00	0.00	0	3,402.00
\$ / R	On 18/07/2017	Any day expiry	13.57940		13.57940	13.45410	13.45410		16.89	0.00	0.00	0	0.00
\$ / R	On 18/07/2017	Any day expiry	12.50	Put	0.50120	0.00050	0.97170	0.00097	0.501	22.54	0.00	0	34,000.00
\$ / R	On 19/07/2017	Any day expiry	13.58180		13.58180	13.45650	13.45650		17.36	0.00	0.00	0	1,080.00
\$ / R	On 21/07/2017	Any day expiry	13.58650		13.58650	13.46110	13.46110		17.59	0.00	0.00	0	70.00
\$ / R	On 21/07/2017	Any day expiry	12.85	Put	5.87730	0.00588	9.80090	0.00980	5.877	18.73	0.03	0	20,000.00
\$ / R	On 21/07/2017	Any day expiry	13.25	Put	44.65060	0.04465	72.29600	0.07230	44.651	18.01	0.20	0	20,000.00
\$ / R	On 25/07/2017	Any day expiry	13.59590		13.59590	13.47030	13.47030		17.16	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	43.40120	0.04340	69.18150	0.06918	43.401	16.65	0.18	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	27.41800	0.02742	18.34890	0.01835	27.418	20.41	0.11	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry	13.60060		13.60060	13.47490	13.47490		17.22	0.00	0.00	0	909.00

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 27/07/2017	Any day expiry	13.50	Put	146.25340	0.14625	206.15520	0.20616	146.253	17.00	0.41	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	0.39600	0.00040	0.38280	0.00038	0.396	31.22	0.00	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.60990	13.60990	13.48410	13.48410		16.87	0.00	13,649,760.00	1,004	8,334.00
\$ / R	On 04/08/2017	Any day expiry			13.61930	13.61930	13.49330	13.49330		16.99	0.00	0.00	0	1,350.00
\$ / R	On 11/08/2017	Any day expiry			13.63560	13.63560	13.50940	13.50940		16.97	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			13.64950	13.64950	13.52310	13.52310		16.81	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	151.53320	0.15153	197.58970	0.19759	151.533	16.09	0.32	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.67720	13.67720	13.55040	13.55040		16.56	0.00	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	241.36350	0.24136	297.92440	0.29792	241.363	16.23	0.40	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	4.18730	0.00419	3.80520	0.00381	4.187	24.12	0.01	0.00	0	60.00
\$ / R	On 31/08/2017	Any day expiry			13.68180	13.68180	13.55500	13.55500		16.73	0.00	0.00	0	2,705.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.72290	13.72290	13.59550	13.59550		16.58	0.00	2,040,924,579.60	148,724	774,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	7.50820	0.00751	8.24400	0.00824	7.508	15.49	0.02	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	9.65690	0.00966	10.69880	0.01070	9.657	14.45	0.03	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	10.31100	0.01031	11.47070	0.01147	10.311	14.19	0.03	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	10.44830	0.01045	11.98530	0.01199	10.448	14.14	0.03	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	21.61010	0.02161	30.80630	0.03081	21.610	14.00	0.06	0.00	0	33,025.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	26.00940	0.02601	36.61590	0.03662	26.009	14.11	0.07	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	31.05980	0.03106	43.20220	0.04320	31.060	14.22	0.08	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	1,023.54760	1.02355	913.63540	0.91364	1,023.548	14.55	0.88	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	50.64760	0.05065	68.13540	0.06814	50.648	14.55	0.12	16,778,815.20	10,500	25,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	58.82400	0.05882	78.32620	0.07833	58.824	14.66	0.13	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	900.82320	0.90082	797.26840	0.79727	900.823	14.88	0.84	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	823.84380	0.82384	724.88610	0.72489	823.844	15.10	0.80	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	100.94380	0.10094	129.38610	0.12939	100.944	15.10	0.20	4,292,843.89	1,600	11,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	140.00240	0.14000	175.56460	0.17556	140.002	15.40	0.25	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	143.11750	0.14312	179.20550	0.17921	143.118	15.42	0.25	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	682.25430	0.68225	593.59780	0.59360	682.254	15.52	0.73	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	159.35430	0.15935	198.09780	0.19810	159.354	15.52	0.27	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	176.70530	0.17671	218.14290	0.21814	176.705	15.63	0.29	0.00	0	25,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	618.07820	0.61808	534.83430	0.53483	618.078	15.74	0.69	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	558.39990	0.55840	480.63490	0.48063	558.400	15.95	0.65	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	235.49990	0.23550	285.13490	0.28513	235.500	15.95	0.35	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	257.34360	0.25734	309.72030	0.30972	257.344	16.05	0.37	17,979,916.50	3,500	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	530.24360	0.53024	455.22030	0.45522	530.244	16.05	0.63	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	513.88570	0.51389	440.49890	0.44050	513.886	16.12	0.61	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	503.20180	0.50320	430.90440	0.43090	503.202	16.16	0.61	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	345.09890	0.34510	407.75490	0.40775	345.099	16.43	0.45	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	428.61100	0.42861	365.29700	0.36530	428.611	16.48	0.54	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	412.17710	0.41218	482.37370	0.48237	412.177	16.73	0.50	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	418.13770	0.41814	488.84170	0.48884	418.138	16.76	0.50	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	365.27930	0.36528	310.57780	0.31058	365.279	16.87	0.48	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	361.43810	0.36144	307.22520	0.30723	361.438	16.90	0.48	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	314.88000	0.31488	266.78500	0.26678	314.880	17.28	0.43	0.00	0	1,250.00

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	14.00	Call	295.41200	0.29541	249.96700	0.24997	295.412	17.45	0.41	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	238.79500	0.23880	201.35560	0.20136	238.795	18.03	0.35	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	730.87700	0.73088	821.57120	0.82157	730.877	18.09	0.66	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	226.45190	0.22645	190.82230	0.19082	226.452	18.18	0.33	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	807.37440	0.80737	901.42410	0.90142	807.374	18.38	0.69	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	208.06250	0.20806	174.98260	0.17498	208.063	18.41	0.31	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	926.33010	0.92633	1,024.51110	1.02451	926.330	18.80	0.73	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	173.54770	0.17355	145.16250	0.14516	173.548	18.88	0.26	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	164.48920	0.16449	137.44540	0.13745	164.489	19.01	0.25	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	137.23830	0.13724	114.31510	0.11432	137.238	19.46	0.22	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	134.36440	0.13436	0.00000	0.00000	134.364	19.51	0.21	25,489,229.85	8,750	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	102.37610	0.10238	84.40780	0.08441	102.376	20.20	0.17	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	33.74790	0.03375	26.85490	0.02685	33.748	22.17	0.06	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	22.07320	0.02207	17.03810	0.01704	22.073	22.94	0.04	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	19.60740	0.01961	15.01110	0.01501	19.607	23.07	0.04	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	13.12110	0.01312	10.27350	0.01027	13.121	23.29	0.03	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	10.01360	0.01001	7.98760	0.00799	10.014	23.44	0.02	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	9.61430	0.00961	7.69260	0.00769	9.614	23.46	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	2.41260	0.00241	2.04640	0.00205	2.413	24.02	0.01	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.74300	13.74300	13.61550	13.61550		16.75	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	297.07250	0.29707	351.12610	0.35113	297.073	16.21	0.39	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	12.09760	0.01210	9.29070	0.00929	12.098	23.21	0.02	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.74530	13.74530	13.61770	13.61770		16.76	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.74750	13.74750	13.61990	13.61990		16.77	0.00	0.00	0	730.00
\$ / R	On 23/10/2017	Any day expiry			13.80120	13.80120	13.67310	13.67310		16.77	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.81020	13.81020	13.68210	13.68210		16.80	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	129.84600	0.12985	155.33190	0.15533	129.846	15.13	0.20	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	340.36370	0.34036	391.96060	0.39196	340.364	16.19	0.38	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	397.94210	0.39794	347.23190	0.34723	397.942	17.52	0.43	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	29.58940	0.02959	20.69950	0.02070	29.589	24.02	0.04	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.84840	13.84840	13.72000	13.72000		16.80	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.88220	13.88220	13.75340	13.75340		16.84	0.00	0.00	0	915.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	372.87130	0.37287	422.77080	0.42277	372.871	16.05	0.37	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	51.87590	0.05188	44.65640	0.04466	51.876	24.38	0.06	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.92710	13.92710	13.79800	13.79800		16.76	0.00	45,931,575.80	3,298	121,206.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	29.52670	0.02953	32.13650	0.03214	29.527	15.83	0.05	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	42.21960	0.04222	46.18530	0.04619	42.220	15.40	0.07	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	56.52650	0.05653	62.07930	0.06208	56.526	15.05	0.09	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	73.10710	0.07311	80.54920	0.08055	73.107	14.72	0.11	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	83.48590	0.08349	98.06980	0.09807	83.486	14.56	0.12	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	110.95270	0.11095	129.22310	0.12922	110.953	14.75	0.15	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	198.17200	0.19817	226.53570	0.22654	198.172	15.19	0.23	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	229.48320	0.22948	261.04870	0.26105	229.483	15.32	0.26	147,040,092.52	41,000	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	236.10220	0.23610	268.72340	0.26872	236.102	15.34	0.26	0.00	0	40,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	256.66340	0.25666	292.55100	0.29255	256.663	15.42	0.28	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	267.55020	0.26755	304.89940	0.30490	267.550	15.46	0.29	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	960.10040	0.96010	869.81510	0.86982	960.100	15.54	0.70	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	323.82930	0.32383	366.33610	0.36634	323.829	15.73	0.32	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	345.41400	0.34541	389.77310	0.38977	345.414	15.82	0.34	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	817.99960	0.81800	736.96730	0.73697	818.000	16.01	0.64	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	672.30710	0.67231	602.20300	0.60220	672.307	16.58	0.56	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	662.47800	0.66248	728.95630	0.72896	662.478	16.96	0.50	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	998.89190	0.99889	1,080.96670	1.08097	998.892	17.97	0.61	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	311.15670	0.31116	275.77250	0.27577	311.157	18.99	0.30	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	290.96340	0.29096	257.70370	0.25770	290.963	19.22	0.28	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	289.20500	0.28921	256.13010	0.25613	289.205	19.24	0.28	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	228.24480	0.22824	200.39550	0.20040	228.245	19.93	0.23	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	166.69740	0.16670	145.79860	0.14580	166.697	20.72	0.17	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	90.73920	0.09074	79.81300	0.07981	90.739	22.79	0.10	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	86.65710	0.08666	76.11460	0.07611	86.657	23.04	0.09	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	63.45860	0.06346	52.80300	0.05280	63.459	24.85	0.07	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.93610	13.93610	13.80690	13.80690		16.86	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	394.38710	0.39439	442.80000	0.44280	394.387	16.01	0.36	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	67.17850	0.06718	58.55090	0.05855	67.179	24.63	0.07	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.94740	13.94740	13.81810	13.81810		16.81	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.96090	13.96090	13.83140	13.83140		16.76	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.97660	13.97660	13.84700	13.84700		16.74	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	280.48720	0.28049	315.77920	0.31578	280.487	15.40	0.28	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	412.73990	0.41274	368.96790	0.36897	412.740	18.28	0.36	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	385.02790	0.38503	343.88880	0.34389	385.028	18.52	0.34	0.00	0	1,000.00
\$ / R	On 01/02/2018	Any day expiry			14.02780	14.02780	14.05890	14.05890		16.78	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	280.42440	0.28042	0.00000	0.00000	280.424	15.36	0.27	20,519,358.20	5,446	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	312.34210	0.31234	0.00000	0.00000	312.342	19.51	0.27	10,267,335.58	2,723	2,723.00
\$ / R	On 13/02/2018	Any day expiry			14.05440	14.05440	13.92370	13.92370		16.84	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.05890	14.05890	13.92800	13.92800		16.84	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.12990	14.12990	13.99800	13.99800		16.83	0.00	0.00	0	20,563.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	136.39620	0.13640	150.40020	0.15040	136.396	14.81	0.14	0.00	0	41,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	260.68930	0.26069	287.31670	0.28732	260.689	15.21	0.23	0.00	0	43,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	346.53510	0.34654	379.83580	0.37984	346.535	15.48	0.29	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	397.14080	0.39714	436.30200	0.43630	397.141	15.62	0.31	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	660.20790	0.66021	715.72670	0.71573	660.208	16.51	0.43	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	819.04880	0.81905	0.00000	0.00000	819.049	16.96	0.48	280,268,636.40	41,000	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	535.94470	0.53594	486.00710	0.48601	535.945	18.15	0.39	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	487.28350	0.48728	441.67380	0.44167	487.283	18.49	0.36	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	414.24580	0.41425	374.50050	0.37450	414.246	19.08	0.31	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	406.77770	0.40678	367.15080	0.36715	406.778	19.15	0.31	0.00	0	30,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	360.49360	0.36049	324.77870	0.32478	360.494	19.48	0.28	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	320.15420	0.32015	287.96400	0.28796	320.154	19.82	0.25	0.00	0	750.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/04/2018	Any day expiry		14.21110	14.21110		14.07810	14.07810		16.91	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,383.59860	1.38360	1,464.11300	1.46411	1,383.599	18.12	0.60	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	418.94110	0.41894	379.58330	0.37958	418.941	19.34	0.30	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry		14.24560	14.24560		14.11220	14.11220		16.96	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry		14.25420	14.25420		14.12070	14.12070		16.94	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future		14.32740	14.32740		14.19310	14.19310		16.94	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	18.40720	0.01841	18.29790	0.01830	18.407	14.26	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	297.15140	0.29715	320.68190	0.32068	297.151	15.25	0.23	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	309.78700	0.30979	334.16560	0.33417	309.787	15.29	0.23	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	326.03940	0.32604	351.49650	0.35150	326.039	15.34	0.24	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	558.30260	0.55830	600.82600	0.60083	558.303	15.92	0.35	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	681.15910	0.68116	624.83830	0.62484	681.159	18.07	0.41	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	673.12580	0.67313	617.41850	0.61742	673.126	18.11	0.41	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	417.32880	0.41733	380.00690	0.38001	417.329	19.75	0.27	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry		14.45020	14.45020		14.31510	14.31510		17.17	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future		14.52800	14.52800		14.39270	14.39270		17.29	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	24.37010	0.02437	23.83990	0.02384	24.370	13.86	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	288.17900	0.28818	314.61340	0.31461	288.179	14.92	0.20	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	638.78650	0.63879	589.99730	0.59000	638.787	19.38	0.35	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry		14.65480	14.65480		14.51900	14.51900		17.52	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future		14.72380	14.72380		14.58770	14.58770		17.60	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry		14.85940	14.85940		14.72280	14.72280		17.77	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future		14.93280	14.93280		14.79600	14.79600		17.86	0.00	0.00	0	1,500.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future		13.72290	13.72290		13.59550	13.59550		16.58	0.00	13,722.90	1	409.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future		13.92710	13.92710		13.79800	13.79800		16.76	0.00	0.00	0	62.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		14.12990	14.12990		13.99800	13.99800		16.83	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		14.32740	14.32740		14.19310	14.19310		16.94	0.00	0.00	0	182.00
£ / R	On 31/07/2017	Any day expiry		17.49250	17.49250		17.35670	17.35670		16.96	0.00	0.00	0	25.00
£ / R	On 18/09/2017	Foreign Exchange Future		17.66490	17.66490		17.52650	17.52650		16.92	0.00	14,167,249.80	802	33,819.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	1,106.82660	1.10683	996.07540	0.99608	1,106.827	16.01	0.80	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	252.07930	0.25208	213.10340	0.21310	252.079	18.37	0.30	0.00	0	1,200.00
£ / R	On 18/12/2017	Foreign Exchange Future		17.97730	17.97730		17.83690	17.83690		17.06	0.00	1,797,730.00	100	7,997.00
£ / R	On 19/03/2018	Foreign Exchange Future		18.29100	18.29100		18.14600	18.14600		17.18	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future		18.60010	18.60010		18.45150	18.45150		17.27	0.00	0.00	0	3,033.00
¥ / R	On 18/09/2017	Foreign Exchange Future		0.12027	0.12027		0.11941	0.11941		20.67	0.00	0.00	0	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12260	0.12260		0.12172	0.12172		17.70	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.12500	0.12500		0.12409	0.12409		16.08	0.00	0.00	0	0.00
€ / R	On 27/07/2017	Any day expiry		15.54850	15.54850		15.35840	15.35840		16.80	0.00	0.00	0	800.00
€ / R	On 31/07/2017	Any day expiry		15.56240	15.56240		15.37210	15.37210		16.27	0.00	0.00	0	2.00
€ / R	On 29/08/2017	Any day expiry		15.66290	15.66290		15.47080	15.47080		15.74	0.00	0.00	0	800.00

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			15.73180		15.73180		15.53860	15.53860		15.79	0.00	261,383,857.00	16,615	96,487.00
€ / R	On 27/09/2017	Any day expiry			15.76280		15.76280		15.56930	15.56930		15.79	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.86570		15.86570		15.67080	15.67080		15.88	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.97520		15.97520		15.77890	15.77890		15.89	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.04440		16.04440		15.84770	15.84770		15.95	0.00	240,666.00	15	22,456.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	55.88800		0.05589		64.66300	0.06466	55.888	14.87	0.08	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	547.57000		0.54757		471.13600	0.47114	547.570	16.51	0.44	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.07680		16.07680		15.87980	15.87980		15.90	0.00	0.00	0	800.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.36390		16.36390		16.16160	16.16160		15.94	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	273.63370		0.27363		320.57630	0.32058	273.634	14.56	0.23	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	288.35490		0.28835		337.03870	0.33704	288.355	14.59	0.23	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.67980		16.67980		16.47300	16.47300		15.97	0.00	0.00	0	1,001.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.32496		96.32496		96.13506	96.13506			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.40448		93.40448		93.20563	93.20563			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.20881		92.20881		92.00260	92.00260			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.38706		94.38706		94.17738	94.17738			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.16376		98.16376		97.95332	97.95332			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.78414		96.78414		96.56724	96.56724			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.86454		98.86454		98.64398	98.64398			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			102.57206		102.57206		102.34930	102.34930			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61262		99.61262		99.61263	99.61263			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.82446		99.82446		99.82469	99.82469			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.77640		99.77640		99.77641	99.77641			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.93691		99.93691		99.93543	99.93543			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.09359		100.09359		100.08933	100.08933			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.85176		99.85176		99.85216	99.85216			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.05740		99.05740		99.05729	99.05729			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.62473		98.62473		98.62353	98.62353			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.56299		98.56299		98.55871	98.55871			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.95000		98.95000		98.94000	98.94000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.35287		99.35287		99.34651	99.34651			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.75471		99.75471		99.75016	99.75016			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.18877		100.18877		100.18218	100.18218			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.64224		96.64224		96.57106	96.57106			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.92653		95.92653		95.83814	95.83814			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.17841		95.17841		95.07651	95.07651			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			95.39656		95.39656		95.28856	95.28856			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.61245		97.61245		97.50551	97.50551			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			97.77672		97.77672		97.67143	97.67143			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			98.99990		98.99990		98.89444	98.89444			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
5Y STND	On 20/09/2022	Interest Rate Swap	101.22816		101.22816		101.11771	101.11771			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	540.00300		540.00300		540.40100	540.40100			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	550.30300		550.30300		550.71000	550.71000			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	560.97100		560.97100		561.38700	561.38700			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	617.86300		617.86300		618.96600	618.96600			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	629.64900		629.64900		630.77400	630.77400			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	641.85500		641.85500		643.00300	643.00300			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	554.74300		554.74300		556.07500	556.07500			0.00	0.00	0	596.00
ALBI	On 02/11/2017	Index Future	565.32500		565.32500		566.68300	566.68300			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	576.28400		576.28400		577.66900	577.66900			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.43400		10.43400		10.31350	10.31350		14.82	0.00	0.00	0	23,208.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.57670		10.57670		10.45450	10.45450		14.73	0.00	264,417.50	25	4,481.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.71880		10.71880		10.59450	10.59450		14.31	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.85650		10.85650		10.73070	10.73070		14.04	0.00	0.00	0	1,500.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.62830		10.62830		10.56560	10.56560		14.56	0.00	0.00	0	360.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.79580		10.79580		10.73170	10.73170		14.67	0.00	0.00	0	750.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.96190		10.96190		10.89520	10.89520		14.68	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.23470		14.23470		14.12070	14.12070		16.24	0.00	0.00	0	1,308.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.53230		14.53230		14.41740	14.41740		16.42	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.83900		14.83900		14.71900	14.71900		16.51	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.00770		2.00770		1.98780	1.98780		15.91	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.02600		2.02600		2.00590	2.00590		15.66	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.04380		2.04380		2.02330	2.02330		16.05	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.12820		2.12820		2.10170	2.10170		15.71	0.00	319,230.00	150	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.17150		2.17150		2.14510	2.14510		15.95	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

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
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	11.02803	76.64680		10.98872	76.88087				0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	11.13034	74.31737		11.08962	74.55610				0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	11.23579	75.75802		11.19361	76.00139				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	11.20778	79.88220		11.16845	80.14625				0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.30849	77.14454		11.26774	77.41376				0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.40882	78.63995		11.36663	78.91445				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	553.37200	553.37200		554.69100	554.69100				0.00	5,533,720.00	1	413.00
GOVI	On 02/11/2017	GOVI	563.92800	563.92800		565.27300	565.27300				0.00	417,306,720.00	74	74.00
GOVI	On 01/02/2018	GOVI	574.86000	574.86000		576.23100	576.23100				0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.76000	1.76000		1.74350	1.74350			16.53	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.78980	1.78980		1.77280	1.77280			16.87	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.81830	1.81830		1.80100	1.80100			16.52	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	126.98027	126.98027		126.99372	126.99372				0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	129.43007	129.43007		129.44372	129.44372				0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	130.63267	130.63267		130.64651	130.64651				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	99.14234	99.14234		99.15281	99.15281				0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future	102.02233	102.02233		102.03321	102.03321				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	103.69839	103.69839		103.70945	103.70945				0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future	104.62662	104.62662		104.63781	104.63781				0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	106.69166	106.69166		106.70314	106.70314				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	126.25953	126.25953		126.27324	126.27324				0.00	0.00	0	22,629.00
I2038	On 02/11/2017	Bond Future	128.69542	128.69542		128.70916	128.70916				0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	129.71447	129.71447		129.72850	129.72850				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	124.02579	124.02579		124.03902	124.03902				0.00	0.00	0	23,901.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 02/11/2017	Bond Future	124.83568		124.83568		124.84898	124.84898			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	127.29977		127.29977		127.31345	127.31345			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	129.57485		129.57485		129.58847	129.58847			0.00	0.00	0	26,041.00
I2050	On 02/11/2017	Bond Future	132.07462		132.07462		132.08862	132.08862			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	132.98958		132.98958		133.00403	133.00403			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	245.59900		245.59900		245.91300	245.91300			0.00	0.00	0	1,319.00
IGOV	On 02/11/2017	Index Future	250.33700		250.33700		250.65700	250.65700			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	255.27700		255.27700		255.60400	255.60400			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	0.13010		0.13010		0.12940	0.12940			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12960		0.12960		0.12770	0.12770			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.12930		0.12930		0.12840	0.12840			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12750		0.12750		0.12800	0.12800			0.00	0.00	0	1,145.00
NOK/R	On 18/09/2017	Foreign Exchange Future	1.65240		1.65240		1.63430	1.63430		14.62	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future	1.68000		1.68000		1.66170	1.66170		14.97	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.70820		1.70820		1.68940	1.68940		14.64	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.87900		9.87900		9.86650	9.86650		15.31	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	10.00880		10.00880		9.99640	9.99640		15.44	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	10.13800		10.13800		10.12400	10.12400		15.11	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.31350		1.31350		1.30810	1.30810			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.32880		1.32880		1.32300	1.32300			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.34600		1.34600		1.33700	1.33700			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future	1.28730		1.28730		1.28910	1.28910			0.00	0.00	0	4,729.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.29080		1.29080		1.29270	1.29270			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.29450		1.29450		1.29630	1.29630			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.14640		1.14640		1.14290	1.14290			0.00	22,928.00	20	62.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.15200		1.15200		1.14850	1.14850			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.15810		1.15810		1.15460	1.15460			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.90401		111.35461		8.87417	111.55419		7.55	0.00	177,053,829.90	1,590	131,338.00
R186	On 03/08/2017	Bond Future	8.65	Put	1,964.06000		1,964.06		1,823.65000	1,823.65	1,964.060	7.51	0.79	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	1,462.35000		1,462.35		1,346.12000	1,346.12	1,462.350	7.55	0.68	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.80	Put	1,242.08000		1,242.08		1,138.69000	1,138.69	1,242.080	7.58	0.63	0.00	0	7,100.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,043.00000		1,043.00		952.46000	0.95246	1,043.000	7.61	0.56	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	90.97000		0.09097		81.59000	0.08159	90.970	7.91	0.09	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	33.88000		0.03388		30.55000	0.03055	33.880	8.00	0.04	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.95199		113.47890		8.92084	113.68258		7.41	0.00	0.00	0	4.00
R186	On 02/11/2017	Bond Future	9.00	Put	1,755.03000		1,755.03		1,670.24000	1,670.24	1,755.030	7.55	0.47	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.99863		110.37617		8.96614	110.58377		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			294.01876		294.01876		294.04989	294.04989			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			299.69114		299.69114		299.72264	299.72264			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			298.55316		298.55316		298.58546	298.58546			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			237.08753		237.08753		238.62389	238.62389			0.00	0.00	0	30,561.00
R202	On 02/11/2017	Bond Future			241.66188		241.66188		243.22745	243.22745			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			242.68534		242.68534		244.28196	244.28196			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			8.28452		101.03762		8.26959	101.10219		5.02	0.00	3,940,467.18	39	38,422.00
R2023	On 02/11/2017	Bond Future			8.31869		99.03496		8.30285	99.10094		4.54	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.35122		100.95474		8.33439	101.02208		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			9.44695		89.69448		9.41226	89.92761			0.00	21,167,897.28	236	43,539.00
R2030	On 02/11/2017	Bond Future			9.50122		91.40567		9.46532	91.64339			0.00	0.00	0	1.00
R2030	On 01/02/2018	Bond Future			9.55513		89.17247		9.51795	89.41487			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 03/08/2017	Bond Future			9.63696		92.14487		9.60227	92.39352		10.69	0.00	0.00	0	27,082.00
R2032	On 02/11/2017	Bond Future			9.69644		89.74487		9.66057	89.99846		11.20	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.75517		91.48459		9.71810	91.74310		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			9.83740		95.89943		9.79769	96.20906			0.00	0.00	0	11,069.00
R2035	On 02/11/2017	Bond Future			9.90049		93.22824		9.85949	93.54386			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			9.96427		95.03545		9.92190	95.35733			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			9.91809		88.05230		9.87844	88.35974		12.64	0.00	0.00	0	66,825.00
R2037	On 02/11/2017	Bond Future			9.97714		89.73213		9.93626	90.04556		12.72	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future			10.03621		87.21623		9.99403	87.53582		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			7.53641		101.62732		7.52549	101.64136		1.02	0.00	40,041,164.08	394	42,299.00
R204	On 02/11/2017	Bond Future			7.48728		103.56607		7.47360	103.58059		0.53	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.37917		101.53366		7.36136	101.54851		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			10.00831		91.23805		9.97372	91.52330		13.24	0.00	0.00	0	14,089.00
R2040	On 02/11/2017	Bond Future			10.06823		92.97868		10.03256	93.26959		13.36	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			10.12825		90.27537		10.09146	90.57195		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			10.03783		88.31535		10.00323	88.60254		13.86	0.00	0.00	0	24,446.00
R2044	On 02/11/2017	Bond Future			10.09618		90.00025		10.06052	90.29314		14.01	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			10.15458		87.36432		10.11782	87.66294		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			10.00647		91.89492		9.96675	92.23300		13.71	0.00	4,135,271.40	45	77,431.00
R2048	On 02/11/2017	Bond Future			10.06603		89.21064		10.02509	89.55534		14.53	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			10.12605		90.93999		10.08384	91.29143		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			7.73767		99.40141		7.71201	99.45704		1.89	0.00	894,612.69	9	47,287.00
R207	On 03/08/2017	Bond Future	8.19	Call	979.22000		0.97922		1,034.13000	1.03413	979.220	2.02	0.97	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.73127		101.29770		7.70236	101.35461		1.45	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.70990		99.61940		7.67695	99.67746		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

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
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			7.87046		98.89272		7.83991	98.98598		3.06	0.00	40,249,337.04	407	36,902.00
R208	On 02/11/2017	Bond Future			7.88224		97.37745		7.84909	97.47267		2.55	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.88696		99.26511		7.85084	99.36224		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
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			9.80583		72.02761		9.76610	72.28627		12.58	0.00	288,110.44	4	74,527.00
R209	On 02/11/2017	Bond Future			9.86138		70.25179		9.82046	70.51553		13.39	0.00	0.00	0	800.00
R209	On 02/11/2017	Bond Future	8.30	Call	37.78000		0.03778		44.88000	0.04488	37.780	12.80	0.02	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	354.06000		0.35406		398.08000	0.39808	354.060	12.94	0.14	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	2,487.85000		2.48785		2,357.40000	2.35740	2,487.850	13.39	0.54	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,707.33000		1.70733		1,608.39000	1.60839	1,707.330	13.62	0.42	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	603.21000		0.60321		561.16000	0.56116	603.210	14.16	0.19	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.91606		71.61360		9.87393	71.88250		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			185.28471		185.28471		185.30479	185.30479			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			186.45965		186.45965		186.47988	186.47988			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			190.13994		190.13994		190.16070	190.16070			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			147.53958		147.53958		147.55522	147.55522			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			150.38607		150.38607		150.40184	150.40184			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			151.29414		151.29414		151.31027	151.31027			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			9.52060		84.07732		9.48586	84.30382		10.46	0.00	125,863,748.04	1,497	63,820.00
R213	On 02/11/2017	Bond Future			9.57725		82.13142		9.54134	82.36245		10.99	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.63427		83.72357		9.59716	83.95905		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

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
R214	On 03/08/2017	Bond Future	9.93580		71.77503		9.89606	72.04233		13.23	0.00	0.00	0	37,026.00
R214	On 02/11/2017	Bond Future	9.99292		69.84801		9.95201	70.12053		14.17	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	10.05036		71.20205		10.00824	71.47984		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	23,750.86000	23,750.86000		23,506.08000	23,506.08000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.91600		9.91600		9.81880	9.81880		15.16	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.71420		3.71420		3.69160	3.69160		14.46	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.64240		3.64240		3.61950	3.61950		15.08	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.49230		1.49230		1.46490	1.46490			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.46870		1.46870		1.44200	1.44200			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.45160		1.45160		1.42550	1.42550			0.00	0.00	0	0.00
Total for Derivatives :												3,737,826,822.78	289,569	3,811,592.00
Grand Total:												3,737,826,822.78	289,569	3,811,592.00