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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/07/2017

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 14/07/2017	Any day expiry		13.23340	13.23340		13.26990	13.26990		19.60	0.00	0.00	0	3,920.00
\$ / R	On 17/07/2017	Any day expiry		13.23340	13.23340		13.27460	13.27460		15.61	0.00	0.00	0	3,402.00
\$ / R	On 18/07/2017	Any day expiry		13.23100	13.23100		13.27700	13.27700		15.95	0.00	0.00	0	0.00
\$ / R	On 18/07/2017	Any day expiry	12.50	Put	1.63220	0.00163	2.11530	0.00212	1.632	22.09	0.01	0.00	0	34,000.00
\$ / R	On 19/07/2017	Any day expiry		13.23320	13.23320		13.27940	13.27940		16.18	0.00	0.00	0	1,080.00
\$ / R	On 21/07/2017	Any day expiry		13.23760	13.23760		13.28410	13.28410		16.49	0.00	0.00	0	70.00
\$ / R	On 21/07/2017	Any day expiry	12.85	Put	24.24970	0.02425	20.74950	0.02075	24.250	18.27	0.13	0.00	0	20,000.00
\$ / R	On 21/07/2017	Any day expiry	13.25	Put	135.24640	0.13525	122.38690	0.12239	135.246	16.49	0.51	0.00	0	20,000.00
\$ / R	On 25/07/2017	Any day expiry		13.24630	13.24630		13.29320	13.29320		16.08	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	132.29420	0.13229	118.18810	0.11819	132.294	16.14	0.45	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	4.80370	0.00480	6.92400	0.00692	4.804	21.35	0.03	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry		13.25080	13.25080		13.29770	13.29770		16.30	0.00	0.00	0	909.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	333.33440	0.33333	305.41510	0.30542	333.334	17.44	0.70	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	0.16020	0.00016	0.22950	0.00023	0.160	34.83	0.00	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry		13.25990	13.25990		13.30680	13.30680		15.99	0.00	0.00	0	8,334.00
\$ / R	On 04/08/2017	Any day expiry		13.26890	13.26890		13.31590	13.31590		16.20	0.00	0.00	0	1,350.00

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 11/08/2017	Any day expiry		13.28470	13.28470		13.33170	13.33170		16.04	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry		13.29820	13.29820		13.34530	13.34530		16.17	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	295.98690	0.29599	278.03410	0.27803	295.987	16.36	0.52	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry		13.32500	13.32500		13.37240	13.37240		16.27	0.00	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	417.24110	0.41724	394.63070	0.39463	417.241	16.78	0.57	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	2.95200	0.00295	3.47400	0.00347	2.952	26.25	0.01	0.00	0	60.00
\$ / R	On 31/08/2017	Any day expiry		13.32940	13.32940		13.37690	13.37690		16.31	0.00	4,131,122.00	310	3,635.00
\$ / R	On 18/09/2017	Foreign Exchange Future		13.36950	13.36950		13.41730	13.41730		16.26	0.00	1,180,901,196.00	88,328	814,197.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	11.48850	0.01149	10.84440	0.01084	11.488	14.16	0.04	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	23.83520	0.02384	20.50340	0.02050	23.835	14.38	0.06	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	28.17180	0.02817	24.44760	0.02445	28.172	14.44	0.07	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	29.10880	0.02911	25.30410	0.02530	29.109	14.45	0.08	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	59.79940	0.05980	53.77430	0.05377	59.799	14.72	0.14	272,540.29	150	33,025.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	68.45890	0.06846	61.91120	0.06191	68.459	14.78	0.15	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	78.00590	0.07801	70.91550	0.07092	78.006	14.84	0.17	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	732.64210	0.73264	770.86820	0.77087	732.642	15.05	0.78	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	113.14210	0.11314	103.56820	0.10357	113.142	15.05	0.22	2,952,422.76	1,000	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	127.46530	0.12747	117.07240	0.11707	127.465	15.15	0.24	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	629.03780	0.62904	664.74730	0.66475	629.038	15.35	0.72	3,817,202.98	400	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	565.77600	0.56578	599.72100	0.59972	565.776	15.56	0.68	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	196.27600	0.19628	182.42100	0.18242	196.276	15.56	0.33	0.00	0	11,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	255.62030	0.25562	239.22520	0.23923	255.620	15.84	0.39	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	260.21080	0.26021	243.63340	0.24363	260.211	15.86	0.39	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	283.85590	0.28386	266.36370	0.26636	283.856	15.96	0.41	5,506,147.00	1,000	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	453.35590	0.45336	483.66370	0.48366	453.356	15.96	0.59	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	308.65110	0.30865	290.24170	0.29024	308.651	16.06	0.43	0.00	0	25,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	404.07450	0.40407	432.55260	0.43255	404.074	16.16	0.54	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	390.75180	0.39075	368.59730	0.36860	390.752	16.41	0.50	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	360.25180	0.36025	385.89730	0.38590	360.252	16.41	0.50	3,338,979.63	500	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	340.44920	0.34045	365.11670	0.36512	340.449	16.55	0.48	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	420.94920	0.42095	397.81670	0.39782	420.949	16.55	0.52	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	329.06010	0.32906	353.14860	0.35315	329.060	16.64	0.47	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	321.66850	0.32167	345.37290	0.34537	321.668	16.70	0.46	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	537.85030	0.53785	511.35550	0.51136	537.850	17.08	0.59	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	271.07750	0.27108	292.03080	0.29203	271.078	17.14	0.40	5,367,269.72	1,000	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	622.25720	0.62226	593.69930	0.59370	622.257	17.43	0.63	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	629.50570	0.62951	600.78270	0.60078	629.506	17.46	0.64	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	228.30610	0.22831	246.73110	0.24673	228.306	17.57	0.35	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	225.70630	0.22571	243.97150	0.24397	225.706	17.60	0.35	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	203.62620	0.20363	0.00000	0.00000	203.626	17.87	0.32	4,258,772.42	1,000	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	194.53280	0.19453	210.81770	0.21082	194.533	17.98	0.31	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	181.67480	0.18167	197.10680	0.19711	181.675	18.16	0.29	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	144.09410	0.14409	157.11020	0.15711	144.094	18.70	0.24	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	991.30850	0.99131	956.28230	0.95628	991.309	18.75	0.77	0.00	0	110.00

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	14.25	Call	136.02550	0.13603	148.44360	0.14844	136.025	18.83	0.23	453,433.40	150	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,076.01720	1.07602	1,039.84150	1.03984	1,076.017	19.02	0.79	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	124.08860	0.12409	135.60150	0.13560	124.089	19.05	0.21	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,206.29520	1.20630	1,168.57400	1.16857	1,206.295	19.42	0.82	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	102.26510	0.10227	112.05910	0.11206	102.265	19.50	0.18	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	96.66190	0.09666	105.99840	0.10600	96.662	19.64	0.17	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	79.76470	0.07976	87.91010	0.08791	79.765	20.08	0.14	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	77.81810	0.07782	86.01500	0.08601	77.818	20.12	0.14	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	56.47960	0.05648	62.68840	0.06269	56.480	20.61	0.10	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	17.09090	0.01709	19.00880	0.01901	17.091	22.49	0.03	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	10.25110	0.01025	11.63230	0.01163	10.251	23.03	0.02	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	9.03240	0.00903	10.27160	0.01027	9.032	23.17	0.02	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	6.20200	0.00620	7.09790	0.00710	6.202	23.58	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	4.84430	0.00484	5.56730	0.00557	4.844	23.85	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	4.66920	0.00467	5.36970	0.00537	4.669	23.89	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	1.02400	0.00102	1.24450	0.00124	1.024	24.32	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.38970	13.38970	13.43700	13.43700		16.48	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	467.61980	0.46762	441.94900	0.44195	467.620	16.76	0.53	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	5.61470	0.00561	6.46330	0.00646	5.615	23.31	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.39200	13.39200	13.43920	13.43920		16.50	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.39420	13.39420	13.44140	13.44140		16.53	0.00	0.00	0	730.00
\$ / R	On 23/10/2017	Any day expiry			13.44770	13.44770	13.49400	13.49400		16.60	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.45650	13.45650	13.50280	13.50280		16.63	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	223.95410	0.22395	205.84570	0.20585	223.954	15.57	0.30	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	507.32390	0.50732	479.32900	0.47933	507.324	16.75	0.50	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	276.96900	0.27697	288.28590	0.28829	276.969	18.20	0.33	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	14.90660	0.01491	16.57560	0.01658	14.907	23.65	0.02	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.49360	13.49360	13.54020	13.54020		16.65	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.52650	13.52650	13.57320	13.57320		16.70	0.00	0.00	0	915.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	537.11660	0.53712	509.13360	0.50913	537.117	16.61	0.47	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	35.27850	0.03528	36.60500	0.03660	35.278	24.77	0.04	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.57020	13.57020	13.61720	13.61720		16.64	0.00	8,589,936.60	633	120,576.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	43.64600	0.04365	40.48300	0.04048	43.646	15.31	0.07	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	62.18360	0.06218	58.01230	0.05801	62.184	14.87	0.10	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	83.49900	0.08350	77.74080	0.07774	83.499	14.53	0.12	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	120.05380	0.12005	109.76980	0.10977	120.054	14.77	0.16	333,245.98	149	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	143.17700	0.14318	131.45360	0.13145	143.177	14.89	0.19	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	183.21990	0.18322	169.21150	0.16921	183.220	15.08	0.22	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	305.90200	0.30590	285.28930	0.28529	305.902	15.61	0.32	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	349.15550	0.34916	326.92650	0.32693	349.156	15.80	0.35	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	358.18870	0.35819	335.64130	0.33564	358.189	15.84	0.35	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	386.04460	0.38604	362.54680	0.36255	386.045	15.95	0.37	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	400.39610	0.40040	376.42500	0.37642	400.396	16.01	0.38	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	740.16210	0.74016	762.56920	0.76257	740.162	16.08	0.61	0.00	0	16,141.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	471.00760	0.47101	444.89480	0.44489	471.008	16.27	0.42	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	497.64780	0.49765	470.79610	0.47080	497.648	16.36	0.43	876,470.17	149	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	623.30710	0.62331	642.01630	0.64202	623.307	16.55	0.54	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	507.60740	0.50761	522.20000	0.52220	507.607	17.15	0.46	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	872.83100	0.87283	838.27920	0.83828	872.831	17.56	0.58	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,247.44370	1.24744	1,208.48950	1.20849	1,247.444	18.60	0.68	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	230.15080	0.23015	235.87490	0.23587	230.151	19.60	0.24	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	213.74240	0.21374	218.94140	0.21894	213.742	19.78	0.22	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	212.31740	0.21232	217.46850	0.21747	212.317	19.80	0.22	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	165.19360	0.16519	168.86220	0.16886	165.194	20.41	0.18	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	120.20980	0.12021	122.52420	0.12252	120.210	21.23	0.13	271,264.51	149	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	69.46860	0.06947	69.23090	0.06923	69.469	23.62	0.08	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	66.48510	0.06649	66.11940	0.06612	66.485	23.87	0.07	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	40.03110	0.04003	41.26080	0.04126	40.031	24.69	0.05	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.57900	13.57900	13.62600	13.62600		16.65	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	556.82700	0.55683	528.56940	0.52857	556.827	16.56	0.46	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	44.69230	0.04469	46.02580	0.04603	44.692	24.69	0.05	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.58990	13.58990	13.63700	13.63700		16.69	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.60300	13.60300	13.65020	13.65020		16.65	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.61840	13.61840	13.66560	13.66560		16.63	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	411.01250	0.41101	387.00600	0.38701	411.013	15.90	0.37	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	314.00700	0.31401	320.57070	0.32057	314.007	18.91	0.29	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	292.82650	0.29283	298.72410	0.29872	292.827	19.15	0.28	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.66590	13.66590	13.71330	13.71330		16.68	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	475.54380	0.47554	449.74600	0.44975	475.544	16.05	0.39	0.00	0	7,904.00
\$ / R	On 01/02/2018	Any day expiry			13.66800	13.66800	13.71550	13.71550		16.68	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	403.96460	0.40396	380.28410	0.38028	403.965	15.79	0.35	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	236.66370	0.23666	240.70110	0.24070	236.664	19.97	0.22	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.69370	13.69370	13.74140	13.74140		16.74	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.69800	13.69800	13.74570	13.74570		16.74	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.76660	13.76660	13.81470	13.81470		16.75	0.00	8,273,726.60	601	21,263.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	201.17530	0.20118	186.71850	0.18672	201.175	14.96	0.20	0.00	0	36,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	366.56570	0.36657	345.47570	0.34548	366.566	15.49	0.30	0.00	0	48,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	478.11940	0.47812	452.23070	0.45223	478.119	15.89	0.36	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	543.14150	0.54314	515.49340	0.51549	543.142	16.11	0.39	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	848.91130	0.84891	815.09520	0.81510	848.911	17.01	0.50	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,026.73950	1.02674	990.40760	0.99041	1,026.739	17.46	0.55	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	425.98500	0.42599	432.55680	0.43256	425.985	18.70	0.33	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	387.27470	0.38727	392.84990	0.39285	387.275	19.05	0.30	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	325.38900	0.32539	330.03980	0.33004	325.389	19.54	0.26	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	319.01580	0.31902	323.49160	0.32349	319.016	19.60	0.26	0.00	0	30,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	282.29970	0.28230	285.81720	0.28582	282.300	19.94	0.23	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	250.45640	0.25046	253.16710	0.25317	250.456	20.29	0.21	0.00	0	750.00
\$ / R	On 25/04/2018	Any day expiry			13.84550	13.84550	13.89380	13.89380		16.83	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,635.04590	1.63505	1,592.31210	1.59231	1,635.046	18.65	0.66	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	334.58610	0.33459	337.33720	0.33734	334.586	19.78	0.25	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.87890	13.87890	13.92710	13.92710		16.82	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.88730	13.88730	13.93540	13.93540		16.88	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.95830	13.95830	14.00610	14.00610		16.88	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	18.82360	0.01882	18.31590	0.01832	18.824	13.20	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	399.95770	0.39996	378.09780	0.37810	399.958	15.50	0.28	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	415.31850	0.41532	392.94810	0.39295	415.318	15.54	0.29	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	435.00100	0.43500	411.99330	0.41199	435.001	15.59	0.30	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	720.02340	0.72002	688.16500	0.68817	720.023	16.39	0.41	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	560.60980	0.56061	565.65530	0.56566	560.610	18.55	0.36	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	553.97830	0.55398	558.88810	0.55889	553.978	18.60	0.36	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	340.19060	0.34019	341.26010	0.34126	340.191	20.19	0.23	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.07720	14.07720	14.12480	14.12480		17.08	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.15280	14.15280	14.20040	14.20040		17.31	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	23.70130	0.02370	23.52330	0.02352	23.701	12.77	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	403.28890	0.40329	379.72680	0.37973	403.289	15.58	0.26	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	540.39240	0.54039	540.31570	0.54032	540.392	19.86	0.31	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.27600	14.27600	14.32350	14.32350		17.55	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.34290	14.34290	14.39050	14.39050		17.71	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.47470	14.47470	14.52220	14.52220		17.87	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.54610	14.54610	14.59350	14.59350		17.98	0.00	0.00	0	1,500.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.36950	13.36950	13.41730	13.41730		16.26	0.00	26,739.00	2	407.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.57020	13.57020	13.61720	13.61720		16.64	0.00	0.00	0	72.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.76660	13.76660	13.81470	13.81470		16.75	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.95830	13.95830	14.00610	14.00610		16.88	0.00	0.00	0	182.00
£ / R	On 31/07/2017	Any day expiry			17.11030	17.11030	17.15520	17.15520		16.01	0.00	0.00	0	25.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.27770	17.27770	17.32380	17.32380		16.56	0.00	38,788,436.50	2,245	35,384.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	812.91500	0.81291	846.70940	0.84671	812.915	16.14	0.70	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	154.54720	0.15455	167.53730	0.16754	154.547	18.61	0.21	1,782,729.74	500	700.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.58470	17.58470	17.63010	17.63010		16.90	0.00	0.00	0	7,997.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.88840	17.88840	17.93490	17.93490		17.05	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.18700	18.18700	18.23370	18.23370		17.23	0.00	0.00	0	3,033.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11856	0.11856	0.11897	0.11897		20.30	0.00	0.00	0	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12086	0.12086	0.12127	0.12127		16.79	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12321	0.12321	0.12364	0.12364		15.30	0.00	0.00	0	0.00
€ / R	On 27/07/2017	Any day expiry			15.16260	15.16260	15.19010	15.19010		16.28	0.00	0.00	0	800.00
€ / R	On 31/07/2017	Any day expiry			15.17610	15.17610	15.20360	15.20360		15.78	0.00	0.00	0	2.00
€ / R	On 29/08/2017	Any day expiry			15.27330	15.27330	15.30140	15.30140		15.54	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.34000	15.34000	15.36880	15.36880		15.70	0.00	23,178,740.00	1,511	95,417.00

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 27/09/2017	Any day expiry			15.37100		15.37100		15.39910	15.39910		15.72	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.47300		15.47300		15.49980	15.49980		15.83	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.57950		15.57950		15.60670	15.60670		15.83	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.64620		15.64620		15.67420	15.67420		15.89	0.00	18,008,776.20	1,151	23,321.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	80.08160		0.08008		73.94280	0.07394	80.082	14.25	0.11	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	406.91580		0.40692		411.86230	0.41186	406.916	17.10	0.36	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.67780		15.67780		15.70570	15.70570		15.84	0.00	0.00	0	800.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.95470		15.95470		15.98430	15.98430		16.00	0.00	13,433,857.40	842	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	391.95050		0.39195		373.76180	0.37376	391.951	14.90	0.30	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	410.71820		0.41072		392.15240	0.39215	410.718	14.93	0.31	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.26050		16.26050		16.28980	16.28980		16.13	0.00	0.00	0	1,001.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.56641		95.56641		95.72962	95.72962			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.60580		92.60580		92.79169	92.79169			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.37813		91.37813		91.58227	91.58227			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.54208		93.54208		93.75456	93.75456			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.31800		97.31800		97.53232	97.53232			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.91593		95.91593		96.13491	96.13491			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.98890		97.98890		98.20725	98.20725			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.70091		101.70091		101.91467	101.91467			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61262		99.61262		99.61262	99.61262			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.82186		99.82186		99.82116	99.82116			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.76058		99.76058		99.76221	99.76221			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.89746		99.89746		99.90337	99.90337			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.03225		100.03225		100.04013	100.04013			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.84963		99.84963		99.84904	99.84904			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.04134		99.04134		99.04292	99.04292			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.58648		98.58648		98.59282	98.59282			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.50103		98.50103		98.50892	98.50892			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.86000		98.86000		98.87000	98.87000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.24088		99.24088		99.25747	99.25747			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.61581		99.61581		99.63753	99.63753			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.01962		100.01962		100.05034	100.05034			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.30109		96.30109		96.38175	96.38175			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.55832		95.55832		95.64085	95.64085			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.78283		94.78283		94.86779	94.86779			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.97239		94.97239		95.06146	95.06146			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.16666		97.16666		97.25969	97.25969			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			97.30821		97.30821		97.40589	97.40589			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			98.50714		98.50714		98.60876	98.60876			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			100.71668		100.71668		100.81995	100.81995			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
AL37	On 03/08/2017	Index Future	542.28000		542.28000		541.62800	541.62800			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	552.62400		552.62400		551.96000	551.96000			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	563.32900		563.32900		562.65700	562.65700			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	574.32000		574.32000		573.64000	573.64000			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	623.16400		623.16400		621.82300	621.82300			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	635.05100		635.05100		633.68400	633.68400			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	647.35300		647.35300		645.96500	645.96500			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	659.98300		659.98300		658.58000	658.58000			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	560.43400		560.43400		558.72600	558.72600			0.00	11,208,680.00	2	596.00
ALBI	On 02/11/2017	Index Future	571.12400		571.12400		569.38300	569.38300			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	582.18800		582.18800		580.41800	580.41800			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	593.54700		593.54700		591.75000	591.75000			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.28060		10.28060		10.29020	10.29020		14.46	0.00	4,626,270.00	450	23,928.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.42250		10.42250		10.43100	10.43100		14.54	0.00	260,562.50	25	4,506.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.56200		10.56200		10.57030	10.57030		14.19	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.69690		10.69690		10.70450	10.70450		13.94	0.00	0.00	0	1,500.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.49930		10.49930		10.46990	10.46990		14.04	0.00	0.00	0	360.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.66570		10.66570		10.63520	10.63520		13.99	0.00	0.00	0	750.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.82690		10.82690		10.79650	10.79650		14.14	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.93000		13.93000		13.97050	13.97050		24.28	0.00	0.00	0	1,308.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.22270		14.22270		14.26240	14.26240		16.00	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.52020		14.52020		14.56140	14.56140		16.20	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.96470		1.96470		1.96870	1.96870		15.54	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.98350		1.98350		1.98710	1.98710		15.97	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.00150		2.00150		2.00480	2.00480		15.92	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.07540		2.07540		2.07930	2.07930		15.96	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.11780		2.11780		2.12150	2.12150		16.28	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

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
ES23A		On 25/01/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
ES26		On 25/01/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
ES26A		On 02/04/2026	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
ES33		On 03/08/2017	Bond Future	10.86236	77.64092		10.91383	77.32992			0.00	0.00	0	9,466.00
ES33		On 02/11/2017	Bond Future	10.95892	75.33029		11.01217	75.01340			0.00	0.00	0	0.00
ES33		On 01/02/2018	Bond Future	11.05844	76.78956		11.11348	76.46709			0.00	0.00	0	0.00
ES33		On 03/05/2018	Bond Future	11.15659	74.49378		11.21000	11.21000			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	11.04718	80.97033		11.09360	80.65311			0.00	0.00	0	7,957.00
ES42		On 02/11/2017	Bond Future	11.14224	78.25324		11.19029	77.92997			0.00	0.00	0	0.00
ES42		On 01/02/2018	Bond Future	11.23693	79.76908		11.28655	79.44018			0.00	0.00	0	0.00
ES42		On 03/05/2018	Bond Future	11.33516	77.06308		11.39000	11.39000			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	559.01900	559.01900		557.33900	557.33900			0.00	0.00	0	413.00
GOVI		On 02/11/2017	GOVI	569.68200	569.68200		567.97100	567.97100			0.00	0.00	0	74.00
GOVI		On 01/02/2018	GOVI	580.71800	580.71800		578.97800	578.97800			0.00	0.00	0	0.00
GOVI		On 03/05/2018	GOVI	592.04900	592.04900		590.28000	590.28000			0.00	0.00	0	0.00
HK\$/R		On 18/09/2017	Foreign Exchange Future	1.71530	1.71530		1.72090	1.72090		16.14	0.00	0.00	0	0.00
HK\$/R		On 18/12/2017	Foreign Exchange Future	1.74490	1.74490		1.75010	1.75010		16.66	0.00	0.00	0	0.00
HK\$/R		On 19/03/2018	Foreign Exchange Future	1.77290	1.77290		1.77820	1.77820		16.34	0.00	0.00	0	0.00
I2025		On 03/08/2017	Bond Future	126.92665	126.92665		126.93992	126.93992			0.00	0.00	0	2,414.00
I2025		On 02/11/2017	Bond Future	129.37438	129.37438		129.38837	129.38837			0.00	0.00	0	0.00
I2025		On 01/02/2018	Bond Future	130.57278	130.57278		130.58847	130.58847			0.00	0.00	0	0.00
I2025		On 03/05/2018	Bond Future	133.19852	133.19852		133.21000	133.21000			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	98.99811	98.99811		99.00847	99.00847			0.00	0.00	0	0.00
I2029		On 01/02/2018	Bond Future	101.86917	101.86917		101.88143	101.88143			0.00	0.00	0	0.00
I2029		On 03/05/2018	Bond Future	102.88934	102.88934		102.90000	102.90000			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	103.65430	103.65430		103.66522	103.66522			0.00	0.00	0	6,534.00
I2033		On 02/11/2017	Bond Future	104.58077	104.58077		104.59223	104.59223			0.00	0.00	0	0.00
I2033		On 01/02/2018	Bond Future	106.64234	106.64234		106.65532	106.65532			0.00	0.00	0	0.00
I2033		On 03/05/2018	Bond Future	107.68769	107.68769		107.70000	107.70000			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
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	126.20535		126.20535		126.21884	126.21884			0.00	0.00	0	22,629.00
I2038	On 02/11/2017	Bond Future	128.63923		128.63923		128.65337	128.65337			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	129.65405		129.65405		129.66992	129.66992			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	132.26135		132.26135		132.28000	132.28000			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	123.72348		123.72348		123.73642	123.73642			0.00	0.00	0	23,901.00
I2046	On 02/11/2017	Bond Future	124.52640		124.52640		124.54017	124.54017			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	126.98135		126.98135		126.99676	126.99676			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	127.91901		127.91901		127.94000	127.94000			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	129.52011		129.52011		129.53372	129.53372			0.00	0.00	0	26,041.00
I2050	On 02/11/2017	Bond Future	132.01775		132.01775		132.03204	132.03204			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	132.92857		132.92857		132.94448	132.94448			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	135.60170		135.60170		135.62000	135.62000			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	245.48400		245.48400		245.52700	245.52700			0.00	0.00	0	1,319.00
IGOV	On 02/11/2017	Index Future	250.21800		250.21800		250.26300	250.26300			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	255.15100		255.15100		255.19900	255.19900			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	260.28200		260.28200		260.33000	260.33000			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	0.12740		0.12740		0.12750	0.12750			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12670		0.12670		0.12710	0.12710			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.12620		0.12620		0.12660	0.12660			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12450		0.12450		0.12490	0.12490			0.00	0.00	0	1,145.00
NOK/R	On 18/09/2017	Foreign Exchange Future	1.62240		1.62240		1.62410	1.62410		14.11	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
NOK/R	On 18/12/2017	Foreign Exchange Future			1.64970		1.64970		1.65130	1.65130		14.74	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.67710		1.67710		1.67860	1.67860		14.45	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.73030		9.73030		9.73430	9.73430		15.01	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.85950		9.85950		9.86250	9.86250		15.16	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.98530		9.98530		9.98860	9.98860		14.93	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.29250		1.29250		1.29700	1.29700			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.30770		1.30770		1.31220	1.31220			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.32430		1.32430		1.32890	1.32890			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.29230		1.29230		1.29120	1.29120			0.00	0.00	0	4,729.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.29580		1.29580		1.29470	1.29470			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.29940		1.29940		1.29820	1.29820			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.14740		1.14740		1.14540	1.14540			0.00	0.00	0	62.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.15300		1.15300		1.15110	1.15110			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.15890		1.15890		1.15710	1.15710			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.76056		112.31847		8.79641	112.07654		7.62	0.00	82,441,756.98	734	130,683.00
R186	On 03/08/2017	Bond Future	8.65	Put	1,246.93000		1.24693	1,424.07000	1.42407	1,246.930	1,246.930	7.58	0.64	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	855.44000		0.85544	1,003.59000	1.00359	855.440	855.440	7.62	0.51	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.80	Put	695.02000		0.69502	827.61000	0.82761	695.020	695.020	7.65	0.44	47,050,652.51	944	7,100.00
R186	On 03/08/2017	Bond Future	8.85	Put	556.90000		0.55690	673.75000	0.67375	556.900	556.900	7.68	0.38	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	27.15000		0.02715	40.56000	0.04056	27.150	27.150	7.98	0.03	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	8.24000		0.00824	13.33000	0.01333	8.240	8.240	8.07	0.01	66,492.35	54	6,500.00
R186	On 02/11/2017	Bond Future			8.80252		114.46084		8.83987	114.21438		7.48	0.00	0.00	0	5.00
R186	On 02/11/2017	Bond Future	9.00	Put	1,304.23000		1.30423	1,409.47000	1.40947	1,304.230	1,304.230	7.48	0.38	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.84296		111.37559		8.88177	111.12529		7.62	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.88463		113.54792		8.92000	8.92000			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			293.73399		293.73399		293.92507	293.92507			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			299.39845		299.39845		299.59421	299.59421			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			298.24775		298.24775		298.45072	298.45072			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			304.24543		304.24543		304.45000	304.45000			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			236.98692		236.98692		237.01207	237.01207			0.00	0.00	0	30,561.00
R202	On 02/11/2017	Bond Future			241.55725		241.55725		241.58355	241.58355			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
R202	On 01/02/2018	Bond Future		242.57310	242.57310		242.60242	242.60242			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future		247.45104	247.45104		247.48000	247.48000			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		8.17174	101.52671		8.20246	101.39319		5.07	0.00	227,419,830.40	2,240	38,422.00
R2023	On 02/11/2017	Bond Future		8.19943	99.53310		8.23191	99.39712		4.59	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future		8.22498	101.46125		8.25926	101.32340		4.59	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future		8.24316	99.50785		8.28000	8.28000			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		9.29303	90.73527		9.34409	90.38817			0.00	43,734,400.14	482	47,049.00
R2030	On 02/11/2017	Bond Future		9.34208	92.46611		9.39488	92.11236			0.00	0.00	0	2.00
R2030	On 01/02/2018	Bond Future		9.39057	90.25225		9.44511	89.89240			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future		9.44355	92.01241		9.50000	9.50000			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		9.49327	93.18135		9.53926	92.84773		10.73	0.00	302,653,024.80	3,248	30,115.00
R2032	On 02/11/2017	Bond Future		9.54802	90.80091		9.59552	90.46099		11.27	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future		9.60199	92.55980		9.65095	92.21411		10.86	0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future		9.65604	90.20659		9.71000	9.71000			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		9.67352	97.18753		9.72455	96.78351			0.00	67,836,895.94	698	11,141.00
R2035	On 02/11/2017	Bond Future		9.73140	94.54063		9.78404	94.12902			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.78980	96.37204		9.84406	95.95319			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future		9.84449	93.74847		9.90000	9.90000			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		9.76408	89.25599		9.81012	88.89346		12.65	0.00	87,470,870.20	980	66,825.00
R2037	On 02/11/2017	Bond Future		9.81847	90.95853		9.86590	90.58913		12.73	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.87273	88.46516		9.92154	88.08936		12.87	0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future		9.93064	90.19039		9.98000	9.98000			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		7.46968	101.71312		7.50079	101.67311		1.03	0.00	13,629,558.08	134	42,165.00
R204	On 02/11/2017	Bond Future		7.40522	103.65324		7.44353	103.61253		0.53	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.27433	101.62115		7.32305	101.58048		0.71	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		7.02391	103.60333		7.09000	7.09000			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

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
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			9.85427		92.51968		9.90032	92.13346		13.25	0.00	61,803,146.24	668	14,089.00
R2040	On 02/11/2017	Bond Future			9.90956		94.28453		9.95699	93.89097		13.36	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.96481		91.60521		10.01360	91.20489		13.50	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			10.02356		93.39167		10.07000	10.07000			0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.88892		89.56286		9.92991	89.21645		13.84	0.00	55,081,158.90	615	24,446.00
R2044	On 02/11/2017	Bond Future			9.94289		91.27127		9.98508	90.91831		13.99	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			9.99677		88.65877		10.04014	88.29976		14.12	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			10.05393		90.38774		10.10000	10.10000			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			9.85287		93.21523		9.89881	92.81667		13.66	0.00	0.00	0	77,431.00
R2048	On 02/11/2017	Bond Future			9.90785		90.55593		9.95514	90.14991		14.49	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.96317		92.31015		10.01181	91.89700		13.94	0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future			10.01495		89.67076		10.06000	10.06000			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			7.61952		99.65791		7.65542	99.57988		1.91	0.00	125,967,598.24	1,264	46,581.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,231.47000		1.23147		1,154.14000	1.15414	1,231.470	1.99	1.00	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.59879		101.55882		7.63904	101.47939		1.46	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.55980		99.88423		7.60518	99.80407		1.59	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			7.51634		101.83249		7.57000	7.57000			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			7.75274		99.25269		7.78852	99.14311		3.10	0.00	110,964,507.42	1,118	36,902.00
R208	On 02/11/2017	Bond Future			7.75484		97.74402		7.79357	97.63240		2.59	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.74873		99.63747		7.79060	99.52449		2.65	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.73464		98.17853		7.78000	7.78000			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			9.64230		73.10161		9.69324	72.76440		12.63	0.00	128,731,935.21	1,761	74,527.00
R209	On 02/11/2017	Bond Future			9.69310		71.34611		9.74551	71.00253		13.46	0.00	0.00	0	800.00
R209	On 02/11/2017	Bond Future	8.30	Call	65.90000		0.06590		56.64000	0.05664	65.900	12.86	0.03	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	531.65000		0.53165		474.21000	0.47421	531.650	13.01	0.19	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,934.94000		1.93494		2,105.84000	2.10584	1,934.940	13.46	0.46	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,284.04000		1.28404		1,414.43000	1.41443	1,284.040	13.69	0.34	0.00	0	3,360.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/11/2017	Bond Future	10.60	Put	418.75000		0.41875		475.47000	0.47547	418.750	14.24	0.14	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.74301		72.72814		9.79685	72.37852		12.94	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			9.79275		70.99626		9.85000	9.85000			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			185.20445		185.20445		185.22435	185.22435			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			186.37637		186.37637		186.39727	186.39727			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			190.05055		190.05055		190.07381	190.07381			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			191.42275		191.42275		191.45000	191.45000			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			147.53983		147.53983		147.49268	147.49268			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			150.38512		150.38512		150.33752	150.33752			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			151.28965		151.28965		151.24276	151.24276			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.33200		154.33200		154.29000	154.29000			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			9.37211		85.05161		9.41804	84.74852		10.52	0.00	53,157,256.25	625	63,820.00
R213	On 02/11/2017	Bond Future			9.42395		83.12410		9.47136	82.81531		11.06	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.47602		84.73437		9.52491	84.42024		10.68	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.52434		82.83523		9.57000	9.57000			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			9.77731		72.85130		9.82321	72.53678		13.28	0.00	41,962,348.80	576	37,026.00
R214	On 02/11/2017	Bond Future			9.82989		70.94464		9.87709	70.62422		14.23	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.88269		72.31893		9.93118	71.99288		13.64	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future			9.93199		70.43130		9.98000	9.98000			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			23,207.88000		23,207.88000		23,264.73000	23,264.73000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future			9.71810		9.71810		9.74700	9.74700		14.79	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future			3.68520		3.68520		3.68440	3.68440		14.07	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
TRY / R	On 19/03/2018	Foreign Exchange Future	3.61600	3.61600		3.61400	3.61400		14.89	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.46340	1.46340		1.46650	1.46650			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.43900	1.43900		1.44320	1.44320			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.42190	1.42190		1.42630	1.42630			0.00	0.00	0	0.00
Total for Derivatives :											2,790,629,953.85	118,388	3 867 433.00
Grand Total:											2,790,629,953.85	118,388	3 867 433.00