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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/07/2017

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 25/07/2017	Any day expiry	13.02250	13.02250	12.96970	12.96970			13.65	0.00	26,045,000.00	2,000	0.00
\$ / R	On 27/07/2017	Any day expiry	13.03220	13.03220	12.96970	12.96970			14.08	0.00	0.00	0	909.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put 470.17440	0.47017	533.76190	0.53376	470.174	24.51	0.97	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call 0.00000	0.00000	0.29870	0.00030	0.000	42.75	0.00	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry	13.03860	13.03860	12.97830	12.97830			12.97	0.00	0.00	0	8,310.00
\$ / R	On 04/08/2017	Any day expiry	13.04720	13.04720	12.98690	12.98690			13.75	0.00	0.00	0	1,350.00
\$ / R	On 11/08/2017	Any day expiry	13.06220	13.06220	13.00180	13.00180			13.72	0.00	0.00	0	70.00
\$ / R	On 11/08/2017	Any day expiry	13.20	Call 103.32850	0.10333	0.00000	0.00000	103.329	14.42	0.37	97,520,598.00	20,000	20,000.00
\$ / R	On 16/08/2017	Any day expiry	13.07300	13.07300	13.01250	13.01250			13.67	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.07520	13.07520	13.01470	13.01470			13.72	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put 366.19800	0.36620	420.34260	0.42034	366.198	15.07	0.70	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry	13.10100	13.10100	13.04030	13.04030			14.05	0.00	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put 504.24650	0.50425	560.11730	0.56012	504.247	15.64	0.72	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call 1.15060	0.00115	1.28260	0.00128	1.151	29.32	0.00	0.00	0	60.00
\$ / R	On 30/08/2017	Any day expiry	13.10310	13.10310	13.04240	13.04240			14.14	0.00	0.00	0	202.00
\$ / R	On 31/08/2017	Any day expiry	13.10520	13.10520	13.04450	13.04450			14.20	0.00	0.00	0	3,635.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future		13.14360	13.14360		13.08260	13.08260		14.70	0.00	655,681,629.60	49,886	791,591.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	13.75130	0.01375	17.19300	0.01719	13.751	14.10	0.05	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	25.99990	0.02600	33.02960	0.03303	26.000	13.88	0.08	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	30.23710	0.03024	38.47100	0.03847	30.237	13.83	0.09	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	31.15150	0.03115	39.64270	0.03964	31.152	13.82	0.09	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	61.24030	0.06124	79.18600	0.07919	61.240	13.55	0.16	0.00	0	33,025.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	71.76450	0.07176	91.64680	0.09165	71.764	13.64	0.18	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	83.51830	0.08352	105.38160	0.10538	83.518	13.73	0.21	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	520.17020	0.52017	487.17160	0.48717	520.170	13.99	0.72	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	126.57020	0.12657	154.57160	0.15457	126.570	13.99	0.28	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	143.63880	0.14364	173.70690	0.17371	143.639	14.08	0.30	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	425.59280	0.42559	398.73870	0.39874	425.593	14.26	0.64	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	369.60990	0.36961	346.68000	0.34668	369.610	14.44	0.59	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	226.00990	0.22601	264.08000	0.26408	226.010	14.44	0.41	0.00	0	11,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	297.02440	0.29702	341.31160	0.34131	297.024	14.68	0.49	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	302.50570	0.30251	347.41540	0.34742	302.506	14.70	0.49	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	332.25470	0.33225	378.67040	0.37867	332.255	14.87	0.52	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	275.85470	0.27585	261.27040	0.26127	275.855	14.87	0.48	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	363.28690	0.36329	411.10710	0.41111	363.287	15.03	0.54	0.00	0	25,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	463.50370	0.46350	514.96690	0.51497	463.504	15.53	0.61	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	207.10370	0.20710	197.56690	0.19757	207.104	15.53	0.39	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	192.68720	0.19269	184.17990	0.18418	192.687	15.69	0.36	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	499.08720	0.49909	551.57990	0.55158	499.087	15.69	0.64	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	184.51610	0.18452	176.58780	0.17659	184.516	15.79	0.35	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	179.26130	0.17926	171.70060	0.17170	179.261	15.86	0.34	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	634.98020	0.63498	690.51590	0.69052	634.980	16.28	0.71	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	144.35650	0.14436	139.17260	0.13917	144.356	16.35	0.29	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	731.42790	0.73143	788.48730	0.78849	731.428	16.68	0.75	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	739.64830	0.73965	796.74980	0.79675	739.648	16.71	0.75	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	116.39140	0.11639	112.64930	0.11265	116.391	16.84	0.24	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	114.67160	0.11467	111.03430	0.11103	114.672	16.87	0.24	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	100.31040	0.10031	97.52170	0.09752	100.310	17.13	0.21	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	94.52930	0.09453	92.07050	0.09207	94.529	17.24	0.20	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	86.49180	0.08649	84.47740	0.08448	86.492	17.41	0.18	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	64.47070	0.06447	63.56680	0.06357	64.471	17.98	0.14	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,139.02000	1.13902	1,199.20000	1.19920	1,139.020	18.04	0.86	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,230.57520	1.23058	1,291.12170	1.29112	1,230.575	18.33	0.88	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	53.40110	0.05340	52.97960	0.05298	53.401	18.36	0.12	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,369.82160	1.36982	1,429.92670	1.42993	1,369.822	18.72	0.90	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	41.16630	0.04117	40.33660	0.04034	41.166	18.75	0.09	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	37.64810	0.03765	36.91830	0.03692	37.648	18.81	0.09	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	27.68470	0.02768	27.20990	0.02721	27.685	19.00	0.07	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	26.69220	0.02669	26.24030	0.02624	26.692	19.02	0.06	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	16.51070	0.01651	16.26770	0.01627	16.511	19.31	0.04	0.00	0	10,600.00

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	16.00	Call	3.33460	0.00333	3.79140	0.00379	3.335	21.19	0.01	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	2.96140	0.00296	3.35840	0.00336	2.961	23.15	0.01	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	2.89500	0.00290	3.28020	0.00328	2.895	23.64	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	2.74350	0.00274	3.09900	0.00310	2.744	25.11	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	2.67500	0.00268	3.01440	0.00301	2.675	26.09	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	2.66660	0.00267	3.00380	0.00300	2.667	26.24	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.51240	0.00051	0.55220	0.00055	0.512	26.58	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.16280	13.16280	13.10160	13.10160		14.85	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	548.50590	0.54851	601.03260	0.60103	548.506	15.93	0.64	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	3.41910	0.00342	2.79960	0.00280	3.419	25.39	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.16490	13.16490	13.10370	13.10370		14.88	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.16690	13.16690	13.10580	13.10580		14.92	0.00	0.00	0	1,930.00
\$ / R	On 23/10/2017	Any day expiry			13.21680	13.21680	13.15520	13.15520		15.18	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.22520	13.22520	13.16340	13.16340		15.26	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	256.72550	0.25673	289.46920	0.28947	256.725	14.76	0.36	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	585.45630	0.58546	633.45620	0.63346	585.456	16.06	0.58	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	169.59220	0.16959	163.36220	0.16336	169.592	17.62	0.25	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	2.78470	0.00278	2.96350	0.00296	2.785	21.39	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.25990	13.25990	13.19800	13.19800		15.46	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.29060	13.29060	13.22840	13.22840		15.65	0.00	0.00	0	915.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	617.37650	0.61738	664.22680	0.66423	617.377	16.12	0.55	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	12.16670	0.01217	10.42770	0.01043	12.167	23.02	0.02	0.00	0	60.00
\$ / R	On 15/12/2017	Any day expiry			13.32540	13.32540	13.26300	13.26300		15.73	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.33160	13.33160	13.26910	13.26910		15.80	0.00	34,155,559.20	2,562	118,814.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	42.57730	0.04258	48.99470	0.04899	42.577	14.36	0.08	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	61.28170	0.06128	72.78900	0.07279	61.282	13.81	0.11	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	96.16950	0.09617	111.83580	0.11184	96.170	14.04	0.15	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	138.26700	0.13827	158.09100	0.15809	138.267	14.25	0.20	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	164.83240	0.16483	186.94740	0.18695	164.832	14.36	0.23	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	210.70950	0.21071	237.40250	0.23740	210.710	14.53	0.27	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	354.38700	0.35439	390.29950	0.39030	354.387	15.15	0.38	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	403.59050	0.40359	441.64020	0.44164	403.591	15.33	0.41	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	413.83380	0.41383	452.29690	0.45230	413.834	15.37	0.42	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	445.35910	0.44536	485.03950	0.48504	445.359	15.48	0.43	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	461.56170	0.46156	501.83720	0.50184	461.562	15.54	0.44	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	565.21500	0.56522	543.76260	0.54376	565.215	15.61	0.54	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	540.93600	0.54094	584.88700	0.58489	540.936	15.80	0.49	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	571.26840	0.57127	616.08990	0.61609	571.268	15.91	0.50	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	465.72320	0.46572	449.69210	0.44969	465.723	16.13	0.47	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	370.28220	0.37028	358.44340	0.35844	370.282	16.79	0.39	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	986.73620	0.98674	1,039.62990	1.03963	986.736	17.23	0.65	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,388.55130	1.38855	1,445.79790	1.44580	1,388.551	18.31	0.75	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	152.16230	0.15216	148.44920	0.14845	152.162	19.25	0.18	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	140.17420	0.14017	136.91410	0.13691	140.174	19.44	0.17	0.00	0	1,900.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	139.13730	0.13914	135.91440	0.13591	139.137	19.46	0.17	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	105.45920	0.10546	103.43830	0.10344	105.459	20.10	0.13	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	74.44420	0.07444	73.76490	0.07376	74.444	20.95	0.09	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	39.50820	0.03951	39.19610	0.03920	39.508	23.19	0.05	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	37.41170	0.03741	37.11050	0.03711	37.412	23.40	0.05	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	18.02010	0.01802	17.08250	0.01708	18.020	23.62	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.33980	13.33980	13.27720	13.27720		15.83	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	638.08540	0.63809	684.49800	0.68450	638.085	16.16	0.53	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	21.26380	0.02126	20.22760	0.02023	21.264	23.73	0.03	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.35000	13.35000	13.28730	13.28730		15.80	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.36230	13.36230	13.29950	13.29950		15.78	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.37660	13.37660	13.31370	13.31370		15.79	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	474.31870	0.47432	514.27440	0.51427	474.319	15.53	0.43	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	222.70030	0.22270	217.43850	0.21744	222.700	18.68	0.24	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	204.86130	0.20486	200.21540	0.20022	204.861	18.87	0.22	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.42150	13.42150	13.35820	13.35820		15.92	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	546.32180	0.54632	587.98820	0.58799	546.322	15.74	0.45	0.00	0	7,904.00
\$ / R	On 01/02/2018	Any day expiry			13.42350	13.42350	13.36020	13.36020		15.92	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	466.73210	0.46673	505.40790	0.50541	466.732	15.49	0.41	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	165.92530	0.16593	163.12610	0.16313	165.925	19.73	0.17	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.44720	13.44720	13.38390	13.38390		16.03	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.45120	13.45120	13.38790	13.38790		16.04	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.51460	13.51460	13.45120	13.45120		16.15	0.00	0.00	0	21,406.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	116.13430	0.11613	129.91280	0.12991	116.134	14.35	0.14	0.00	0	75,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	235.18210	0.23518	258.61880	0.25862	235.182	14.69	0.24	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	425.96590	0.42597	460.24450	0.46024	425.966	15.29	0.35	0.00	0	63,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	551.65610	0.55166	590.43780	0.59044	551.656	15.72	0.41	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	623.41450	0.62341	664.36800	0.66437	623.414	15.94	0.44	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	956.76980	0.95677	1,005.04480	1.00504	956.770	16.86	0.56	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,148.32640	1.14833	1,199.75490	1.19975	1,148.326	17.32	0.61	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	328.02260	0.32802	320.44660	0.32045	328.023	18.63	0.28	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	293.89940	0.29390	287.33620	0.28734	293.899	18.91	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	243.43900	0.24344	238.31880	0.23832	243.439	19.40	0.22	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	238.33420	0.23833	233.35850	0.23336	238.334	19.45	0.21	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	209.13400	0.20913	204.95150	0.20495	209.134	19.81	0.19	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	184.08330	0.18408	180.55440	0.18055	184.083	20.16	0.17	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	169.94110	0.16994	166.93220	0.16693	169.941	20.38	0.16	0.00	0	75,000.00
\$ / R	On 25/04/2018	Any day expiry			13.58790	13.58790	13.52450	13.52450		16.30	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,791.16640	1.79117	1,845.90720	1.84591	1,791.166	18.60	0.70	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	255.99620	0.25600	250.54780	0.25055	255.996	19.68	0.21	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.61900	13.61900	13.55510	13.55510		16.32	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.62670	13.62670	13.56270	13.56270		16.31	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.69230	13.69230	13.62760	13.62760		16.44	0.00	1,369,230,000.00	100,000	100,881.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	19.62570	0.01963	27.05460	0.02705	19.626	12.65	0.03	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 18/06/2018	Foreign Exchange Future	12.96	Put	459.68270		0.45968		490.35720	0.49036	459.683	15.32	0.33	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	476.64350		0.47664		509.27300	0.50927	476.643	15.35	0.33	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	500.03240		0.50003		533.44140	0.53344	500.032	15.43	0.34	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	818.25290		0.81825		860.01090	0.86001	818.253	16.35	0.46	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	854.68320		0.85468		0.00000	0.00000	854.683	16.44	0.47	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	454.29800		0.45430		443.60310	0.44360	454.298	18.56	0.32	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	448.33520		0.44834		437.79990	0.43780	448.335	18.60	0.31	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	267.19080		0.26719		261.21640	0.26122	267.191	20.16	0.20	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.80200		13.80200		13.73630	13.73630		16.63	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.87320		13.87320		13.80660	13.80660		16.81	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	21.24680		0.02125		26.48540	0.02649	21.247	11.89	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	463.55100		0.46355		492.32320	0.49232	463.551	15.48	0.29	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	440.93130		0.44093		432.42020	0.43242	440.931	19.78	0.27	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			13.98910		13.98910		13.92100	13.92100		17.12	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.05220		14.05220		13.98330	13.98330		17.23	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.17630		14.17630		14.10570	14.10570		17.39	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.24340		14.24340		14.17200	14.17200		17.51	0.00	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.42250		14.42250		14.34870	14.34870		17.68	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.24230		15.24230		15.16870	15.16870		18.38	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.25650		15.25650		15.37700	15.37700		18.86	0.00	2,834,170,400.00	184,000	184,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.45690		15.45690		15.38350	15.38350		18.62	0.00	0.00	0	0.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.14360		13.14360		13.08260	13.08260		14.70	0.00	52,574.40	4	421.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.33160		13.33160		13.26910	13.26910		15.80	0.00	13,331.60	1	79.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.51460		13.51460		13.45120	13.45120		16.15	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.69230		13.69230		13.62760	13.62760		16.44	0.00	0.00	0	182.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.87320		13.87320		14.34870	14.34870		17.01	0.00	0.00	0	0.00
£ / R	On 31/07/2017	Any day expiry			17.01430		17.01430		16.93070	16.93070		13.59	0.00	0.00	0	25.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.17850		17.17850		17.09340	17.09340		15.42	0.00	16,353,932.00	952	30,012.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	681.37450		0.68137		633.11460	0.63311	681.374	15.14	0.70	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	90.23370		0.09023		85.06600	0.08507	90.234	17.87	0.15	0.00	0	700.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.47470		17.47470		17.38650	17.38650		16.52	0.00	506,766.30	29	7,997.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.76750		17.76750		17.67660	17.67660		16.90	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.05290		18.05290		17.95980	17.95980		17.12	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.34740		18.34740		18.25000	18.25000		17.15	0.00	60,693,199.20	3,308	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.25140		19.25140		19.14170	19.14170		16.81	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11804		0.11804		0.11807	0.11807		20.12	0.00	4,013.33	34	5,958.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12026		0.12026		0.12027	0.12027		16.98	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12252		0.12252		0.12253	0.12253		15.33	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13327		0.13327		0.13316	0.13316		21.38	0.00	0.00	0	0.00
€ / R	On 27/07/2017	Any day expiry			15.19980		15.19980		15.10290	15.10290		12.60	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 31/07/2017	Any day expiry			15.20960		15.20960		15.11600	15.11600		11.44	0.00	0.00	0	2.00
€ / R	On 29/08/2017	Any day expiry			15.30550		15.30550		15.21110	15.21110		13.12	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.37130		15.37130		15.27630	15.27630		13.84	0.00	18,507,045.20	1,204	94,255.00
€ / R	On 27/09/2017	Any day expiry			15.40100		15.40100		15.30570	15.30570		14.11	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.50050		15.50050		15.40390	15.40390		14.54	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.60370		15.60370		15.50620	15.50620		14.77	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.66880		15.66880		15.57060	15.57060		14.86	0.00	29,661,038.40	1,893	26,841.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	55.29010		0.05529		61.14290	0.06114	55.290	13.50	0.09	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	353.89670		0.35390		332.54710	0.33255	353.897	16.13	0.35	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.69800		15.69800		15.59950	15.59950		14.92	0.00	0.00	0	800.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.96870		15.96870		15.86810	15.86810		15.28	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	343.46150		0.34346		376.34660	0.37635	343.462	14.26	0.28	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	360.90940		0.36091		396.69790	0.39670	360.909	14.28	0.29	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.26480		16.26480		16.16110	16.16110		15.58	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.57980		17.57980		17.45330	17.45330		15.55	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.46937		94.46937		94.51675	94.51675			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.47178		91.47178		91.53036	91.53036			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.22503		90.22503		90.29302	90.29302			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.40237		92.40237		92.47653	92.47653			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.20719		96.20719		96.28503	96.28503			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.78650		94.78650		94.86833	94.86833			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.87733		96.87733		96.96122	96.96122			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.61348		100.61348		100.69662	100.69662			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61255		99.61255		99.61255	99.61255			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75275		99.75275		99.75391	99.75391			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.62746		99.62746		99.63065	99.63065			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.68915		99.68915		99.69328	99.69328			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.79720		99.79720		99.79886	99.79886			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.78406		99.78406		99.78444	99.78444			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			98.90476		98.90476		98.90864	98.90864			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.38193		98.38193		98.38480	98.38480			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.26303		98.26303		98.26485	98.26485			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.56000		98.56000		98.56000	98.56000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			98.88385		98.88385		98.87827	98.87827			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.20934		99.20934		99.19619	99.19619			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.56351		99.56351		99.54580	99.54580			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.58982		95.58982		95.59762	95.59762			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.79857		94.79857		94.81111	94.81111			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			93.98204		93.98204		93.99884	93.99884			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.13968		94.13968		94.16240	94.16240			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 21/12/2021	Interest Rate Swap	96.31491	96.31491	96.34413	96.34413					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.42801	96.42801	96.46316	96.46316					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.61089	97.61089	97.65150	97.65150					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.81075	99.81075	99.85332	99.85332					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	548.48100	548.48100	548.46600	548.46600					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	558.58600	558.58600	558.91700	558.91700					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	568.96700	568.96700	569.71900	569.71900					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	579.67300	579.67300	580.85200	580.85200					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	631.34300	631.34300	631.54500	631.54500					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	642.97400	642.97400	643.57900	643.57900					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	654.92400	654.92400	656.01700	656.01700					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	667.24800	667.24800	668.83700	668.83700					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	565.40100	565.40100	566.15100	566.15100					0.00	0.00	0	596.00
ALBI	On 02/11/2017	Index Future	575.81700	575.81700	576.93900	576.93900					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	586.51900	586.51900	588.08900	588.08900					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	597.55600	597.55600	599.58100	599.58100					0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.43340	10.43340	10.37400	10.37400				13.57	0.00	313,002.00	30	24,825.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.57040	10.57040	10.50970	10.50970				14.31	0.00	0.00	0	4,749.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.70360	10.70360	10.64180	10.64180				14.11	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.83250	10.83250	10.76910	10.76910				13.82	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.35480	11.35480	11.27920	11.27920				13.68	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.49980	10.49980	10.46880	10.46880				12.82	0.00	0.00	0	370.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.65890	10.65890	10.62770	10.62770				13.67	0.00	0.00	0	750.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.81170	10.81170	10.78070	10.78070				14.02	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.90280	13.90280	13.87660	13.87660				14.31	0.00	0.00	0	1,215.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.18580	14.18580	14.15830	14.15830				15.18	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.47420	14.47420	14.44510	14.44510				15.65	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.76680	15.76680	15.72540	15.72540				16.68	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.94090	1.94090	1.93240	1.93240				14.41	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.95860	1.95860	1.94980	1.94980				15.07	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.97530	1.97530	1.96630	1.96630				15.23	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.97660	1.97660	1.96650	1.96650				16.29	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.08100	2.08100	2.06780	2.06780				15.67	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.12240	2.12240	2.10860	2.10860				15.93	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.39250	2.39250	2.37790	2.37790				17.44	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
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.76225	78.25144		10.74247	78.37296				0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.86353	75.90307		10.83509	76.07512				0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.96978	77.31346		10.93085	77.54525				0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	11.07373	74.97584		11.02415	75.26655				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	11.00733	81.24443		10.96754	81.51977				0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.10871	78.48021		11.06000	78.81196				0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.21154	79.93832		11.15241	80.33493				0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.31723	77.18066		11.24727	77.64242				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	564.30400	564.30400		564.97800	564.97800				0.00	1,151,180,160.00	204	209.00
GOVI	On 02/11/2017	GOVI	574.70000	574.70000		575.74300	575.74300				0.00	1,149,400,000.00	200	274.00
GOVI	On 01/02/2018	GOVI	585.38100	585.38100		586.87000	586.87000				0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	596.39600	596.39600		598.33800	598.33800				0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.68590	1.68590		1.67850	1.67850			23.18	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.71380	1.71380		1.70630	1.70630			19.91	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.74010	1.74010		1.73240	1.73240			18.17	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.86540	1.86540		1.85590	1.85590			16.62	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	127.53027	127.53027		127.55309	127.55309				0.00	239,374,316.79	1,877	2,414.00
I2025	On 02/11/2017	Bond Future	129.93197	129.93197		130.00949	130.00949				0.00	243,882,307.69	1,877	1,877.00
I2025	On 01/02/2018	Bond Future	131.05042	131.05042		131.21083	131.21083				0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.58294	133.58294		133.84993	133.84993				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

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
I2029	On 03/08/2017	Bond Future		99.29434	99.29434		99.31207	99.31207			0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future		100.15702	100.15702		100.21720	100.21720			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future		102.06121	102.06121		102.18543	102.18543			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		103.00557	103.00557		103.21236	103.21236			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		103.94735	103.94735		103.96597	103.96597			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future		104.83293	104.83293		104.89574	104.89574			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		106.82610	106.82610		106.95594	106.95594			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		107.79190	107.79190		108.00795	108.00795			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		127.29466	127.29466		127.31758	127.31758			0.00	0.00	0	22,707.00
I2038	On 02/11/2017	Bond Future		129.69202	129.69202		129.76947	129.76947			0.00	0.00	0	2,505.00
I2038	On 01/02/2018	Bond Future		130.63685	130.63685		130.79692	130.79692			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		133.16131	133.16131		133.42782	133.42782			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		124.08297	124.08297		124.10495	124.10495			0.00	0.00	0	22,594.00
I2046	On 02/11/2017	Bond Future		124.83693	124.83693		124.91202	124.91202			0.00	0.00	0	2,700.00
I2046	On 01/02/2018	Bond Future		127.21064	127.21064		127.36540	127.36540			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		128.05349	128.05349		128.31126	128.31126			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		130.53913	130.53913		130.56224	130.56224			0.00	0.00	0	26,041.00
I2050	On 02/11/2017	Bond Future		132.99733	132.99733		133.07654	133.07654			0.00	0.00	0	1,600.00
I2050	On 01/02/2018	Bond Future		133.83471	133.83471		133.99861	133.99861			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		136.42105	136.42105		136.69376	136.69376			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		246.28800	246.28800		246.32900	246.32900			0.00	0.00	0	1,241.00
IGOV	On 02/11/2017	Index Future		250.92500	250.92500		251.07200	251.07200			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		255.69600	255.69600		256.00300	256.00300			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		260.63800	260.63800		261.15200	261.15200			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.06000	92.94000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		6.93000	93.07000		7.18000	92.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		6.89000	93.11000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		6.82000	93.18000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		6.77000	93.23000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	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		6.65000	93.35000		6.90000	93.10000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.61000	93.39000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.64000	93.36000		6.89000	93.11000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			6.68000		93.32000		6.93000	93.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			6.73000		93.27000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			6.79000		93.21000		7.04000	92.96000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12520		0.12520		0.12480	0.12480			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12500		0.12500		0.12440	0.12440			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12460		0.12460		0.12410	0.12410			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12410		0.12410		0.12330	0.12330			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11920		0.11920		0.11570	0.11570			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.65260		1.65260		1.63790	1.63790		13.30	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.67950		1.67950		1.66440	1.66440		13.74	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.70620		1.70620		1.69080	1.69080		14.43	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.84580		1.84580		1.82740	1.82740		15.34	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.74840		9.74840		9.71480	9.71480		14.23	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.87210		9.87210		9.83730	9.83730		15.03	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.99230		9.99230		9.95620	9.95620		14.81	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.57220		10.57220		10.52670	10.52670		15.05	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.28920		1.28920		1.28630	1.28630			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.30120		1.30120		1.29770	1.29770			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.31440		1.31440		1.30910	1.30910			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33500		1.33500		1.33540	1.33540			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.30700		1.30700		1.30660	1.30660			0.00	0.00	0	9,929.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31080		1.31080		1.31030	1.31030			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.31470		1.31470		1.31410	1.31410			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.16950		1.16950		1.16770	1.16770			0.00	15,156,720.00	12,960	5,212.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17530		1.17530		1.17350	1.17350			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18160		1.18160		1.17970	1.17970			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.54569		113.78341		8.54015	113.82152		7.56	0.00	3,143,380,484.66	27,626	116,008.00
R186	On 03/08/2017	Bond Future	8.65	Put	246.11000		0.24611		259.66000	0.25966	246.110	7.43	0.29	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	100.28000		0.10028		111.34000	0.11134	100.280	7.47	0.15	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.80	Put	59.96000		0.05996		68.77000	0.06877	59.960	7.49	0.10	0.00	0	7,100.00
R186	On 03/08/2017	Bond Future	8.85	Put	34.27000		0.03427		40.80000	0.04080	34.270	7.51	0.06	0.00	0	733.00
R186	On 03/08/2017	Bond Future	9.35	Put	0.01000		0.00001		0.03000	0.00003	0.010	7.77	0.00	0.00	0	733.00
R186	On 03/08/2017	Bond Future	9.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.85	0.00	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.58960		115.87993		8.57309	115.99098		7.41	0.00	3,574,895,840.50	30,850	40,257.00
R186	On 02/11/2017	Bond Future	9.00	Put	735.75000		0.73575		714.09000	0.71409	735.750	7.41	0.26	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.63453		112.73281		8.60453	112.92998		7.55	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.67929		114.85332		8.63523	115.13609		7.41	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	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	295.32248	295.32248		295.37581	295.37581				0.00	0.00	0	950.00
R197	On 02/11/2017	Bond Future	300.88396	300.88396		301.06412	301.06412				0.00	0.00	0	1,400.00
R197	On 01/02/2018	Bond Future	299.55456	299.55456		299.92424	299.92424				0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future	305.34338	305.34338		305.95699	305.95699				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	236.71920	236.71920		236.76135	236.76135				0.00	0.00	0	30,581.00
R202	On 02/11/2017	Bond Future	241.17714	241.17714		241.32098	241.32098				0.00	0.00	0	2,549.00
R202	On 01/02/2018	Bond Future	242.01820	242.01820		242.31443	242.31443				0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future	246.69507	246.69507		247.18824	247.18824				0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	7.85811	102.90272		7.86197	102.88565			5.03	0.00	994,554,788.80	9,665	34,186.00
R2023	On 02/11/2017	Bond Future	7.88288	100.87050		7.87208	100.91652			4.55	0.00	974,913,382.50	9,665	7,014.00
R2023	On 01/02/2018	Bond Future	7.90859	102.74493		7.87884	102.86669			4.56	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	7.92478	100.74732		7.87475	100.94383			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	9.13677	91.80902		9.13660	91.81019				0.00	0.00	0	49,829.00
R2030	On 02/11/2017	Bond Future	9.18928	93.50064		9.18057	93.56009				0.00	45,441,311.04	486	525.00
R2030	On 01/02/2018	Bond Future	9.24338	91.23329		9.22408	91.36301				0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future	9.30074	92.94933		9.27075	93.14777				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	9.33225	94.36352		9.33212	94.36449			10.72	0.00	0.00	0	29,114.00
R2032	On 02/11/2017	Bond Future	9.38995	91.94550		9.38177	92.00530			11.20	0.00	169,271,665.50	1,841	2,860.00
R2032	On 01/02/2018	Bond Future	9.44878	93.65396		9.43086	93.78318			10.81	0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future	9.50671	91.25823		9.47881	91.45667			11.20	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	9.58263	97.91379		9.56248	98.07596				0.00	0.00	0	11,141.00
R2035	On 02/11/2017	Bond Future	9.64536	95.21942		9.61701	95.44472				0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.71058	96.98874		9.67228	97.28913				0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future	9.77116	94.31230		9.72288	94.68636				0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 03/08/2017	Bond Future		9.66244	90.06457		9.64739	90.18527		12.66	0.00	154,370,672.98	1,714	66,814.00
R2037	On 02/11/2017	Bond Future		9.72115	91.72407		9.69844	91.90419		12.74	0.00	157,215,055.98	1,714	1,958.00
R2037	On 01/02/2018	Bond Future		9.78161	89.17344		9.74954	89.42482		12.87	0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future		9.84468	90.85071		9.80326	91.17163		12.74	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		7.13519	102.14475		7.14007	102.13843		1.02	0.00	846,779,977.50	8,290	41,536.00
R204	On 02/11/2017	Bond Future		7.05471	104.02685		7.00016	104.08518		0.53	0.00	862,382,586.50	8,290	8,290.00
R204	On 01/02/2018	Bond Future		6.91558	101.92147		6.75469	102.05662		0.70	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.63386	103.83874		6.28453	104.05041		0.53	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.83280	92.70066		9.77764	93.16829		13.27	0.00	0.00	0	14,239.00
R2040	On 02/11/2017	Bond Future		9.89466	94.40873		9.83082	94.94401		13.39	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.95844	91.65769		9.88418	92.27309		13.52	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		10.02479	93.38165		9.94009	94.07554		13.39	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		9.85254	89.87224		9.81245	90.21530		13.88	0.00	239,958,880.80	2,670	22,110.00
R2044	On 02/11/2017	Bond Future		9.91236	91.52818		9.86435	91.93475		14.04	0.00	244,380,240.60	2,670	2,877.00
R2044	On 01/02/2018	Bond Future		9.97395	88.84867		9.91639	89.33076		14.17	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		10.03788	90.51984		9.97078	91.07577		14.04	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		9.81238	93.56914		9.77223	93.92254		13.73	0.00	3,929,810,310.86	41,999	73,394.00
R2048	On 02/11/2017	Bond Future		9.87291	90.85804		9.82497	91.27552		14.56	0.00	3,815,946,821.96	41,999	42,232.00
R2048	On 01/02/2018	Bond Future		9.93554	92.54637		9.87830	93.03932		14.00	0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future		9.99381	89.84966		9.92727	90.41698		14.56	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		7.30893	100.33618		7.30598	100.34265		1.90	0.00	145,487,461.00	1,450	46,581.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,909.06000	1.90906	1,915.53000	1.91553	1,909.060	1.97	1.00	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.28291	102.18496		7.24764	102.25518		1.44	0.00	148,168,192.00	1,450	1,450.00
R207	On 01/02/2018	Bond Future		7.24505	100.44256		7.16271	100.58930		1.57	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future		7.19632	102.33198		7.05450	102.55440		1.44	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		7.46607	100.13613		7.45911	100.15770		3.08	0.00	390,831,315.39	3,903	34,160.00
R208	On 02/11/2017	Bond Future		7.46640	98.58022		7.43737	98.66487		2.56	0.00	268,828,259.94	2,727	3,618.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 01/02/2018	Bond Future			7.46326		100.41203		7.40483	100.57149		2.62	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.44901		98.89944		7.35671	99.13380		2.56	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			9.54691		73.73963		9.52678	73.87538		12.59	0.00	472,671,028.30	6,410	69,267.00
R209	On 02/11/2017	Bond Future			9.60201		71.94929		9.57441	72.13357		13.39	0.00	461,194,948.90	6,410	8,506.00
R209	On 02/11/2017	Bond Future	8.30	Call	64.06000		0.06406		72.66000	0.07266	64.060	12.82	0.03	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	553.03000		0.55303		599.76000	0.59976	553.030	12.82	0.21	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,526.96000		1.52696		1,462.61000	1.46261	1,526.960	13.25	0.41	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	947.37000		0.94737		903.68000	0.90368	947.370	13.39	0.29	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	259.86000		0.25986		246.22000	0.24622	259.860	13.93	0.10	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.65790		73.28615		9.62140	73.52748		12.88	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			9.71281		71.51521		9.66727	71.81339		13.39	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			184.82105		184.82105		184.85413	184.85413			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			185.90244		185.90244		186.01440	186.01440			0.00	0.00	0	699.00
R210	On 01/02/2018	Bond Future			189.43683		189.43683		189.66775	189.66775			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.64891		190.64891		191.03308	191.03308			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			148.30856		148.30856		148.33530	148.33530			0.00	328,058,534.72	2,212	3,258.00
R212	On 02/11/2017	Bond Future			151.10157		151.10157		151.19197	151.19197			0.00	334,236,672.84	2,212	3,812.00
R212	On 01/02/2018	Bond Future			151.91441		151.91441		152.10122	152.10122			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.85015		154.85015		155.16059	155.16059			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			9.21668		86.08894		9.21146	86.12409		10.47	0.00	111,915,622.00	1,300	62,499.00
R213	On 02/11/2017	Bond Future			9.27165		84.12706		9.25830	84.21579		10.99	0.00	191,473,188.56	2,276	2,297.00
R213	On 01/02/2018	Bond Future			9.32882		85.69032		9.30549	85.84324		10.61	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.38126		83.75224		9.34786	83.96833		10.99	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	9.74210		73.09413		9.70193	73.37286		13.26	0.00	204,444,281.61	2,797	37,004.00
R214	On 02/11/2017	Bond Future	9.80038		71.14620		9.75252	71.47512		14.19	0.00	198,995,921.40	2,797	2,819.00
R214	On 01/02/2018	Bond Future	9.86060		72.46829		9.80357	72.85633		13.61	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.91651		70.53502		9.85032	70.98135		14.19	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	23,067.24000		23,067.24000		22,958.43000	22,958.43000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.65960		9.65960		9.61500	9.61500		13.28	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.68640		10.68640		10.62270	10.62270		15.13	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.63330		3.63330		3.62030	3.62030		12.70	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.55420		3.55420		3.54050	3.54050		14.40	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.40560		3.40560		3.39140	3.39140		15.01	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.45170		1.45170		1.44350	1.44350			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.42880		1.42880		1.42000	1.42000			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.40300		1.40300		1.39450	1.39450			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.20650		1.20650		1.19950	1.19950			0.00	0.00	0	0.00

Total for Derivatives : **30,351,509,040.55** **608,444** **4,533,368.00**

Grand Total: **30,351,509,040.55** **608,444** **4,533,368.00**