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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 20/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 20/06/2017	Any day expiry	13.06150	13.06150	13.06450	13.06450			20.27	0.00	0.00	0	0.00
\$ / R	On 23/06/2017	Any day expiry	13.08560	13.08560	12.95080	12.95080			17.50	0.00	0.00	0	0.00
\$ / R	On 23/06/2017	Any day expiry	12.70	Put	9.37840	0.00938	26.11920	0.02612	9.378	23.15	0.08	0	20,000.00
\$ / R	On 28/06/2017	Any day expiry	13.09700	13.09700	12.96210	12.96210			15.60	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	424.78180	0.42478	551.11510	0.55112	424.782	17.81	0.87	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	0.10170	0.00010	0.15000	0.00015	0.102	43.48	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry	13.10150	13.10150	12.96650	12.96650			15.78	0.00	39,087,500.00	3,000	4,630.00
\$ / R	On 05/07/2017	Any day expiry	13.11270	13.11270	12.97760	12.97760			15.35	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	10.18910	0.01019	7.67600	0.00768	10.189	19.25	0.05	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry	13.11710	13.11710	12.98200	12.98200			15.49	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry	13.12380	13.12380	12.98860	12.98860			15.20	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	15.02660	0.01503	10.92650	0.01093	15.027	18.94	0.06	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry	13.12830	13.12830	12.99300	12.99300			15.33	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	12.65	Put	33.34380	0.03334	62.79210	0.06279	33.344	14.24	0.14	0	325.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	847.41690	0.84742	975.65800	0.97566	847.417	18.47	0.91	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.09490	0.00009	0.07680	0.00008	0.095	37.01	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 14/07/2017	Any day expiry	13.13280	13.13280		12.99740	12.99740		15.60	0.00	0.00	0	3,920.00
\$ / R		On 17/07/2017	Any day expiry	13.13950	13.13950		13.00410	13.00410		15.39	0.00	0.00	0	1,272.00
\$ / R		On 18/07/2017	Any day expiry	13.14170	13.14170		13.00630	13.00630		15.44	0.00	0.00	0	0.00
\$ / R	12.50	Put	On 18/07/2017	Any day expiry	23.28360	0.02328	43.36490	0.04336	23.284	14.04	0.10	0.00	0	34,000.00
\$ / R		On 19/07/2017	Any day expiry	13.14390	13.14390		13.00850	13.00850		15.48	0.00	0.00	0	1,080.00
\$ / R		On 21/07/2017	Any day expiry	13.14840	13.14840		13.01290	13.01290		15.54	0.00	0.00	0	70.00
\$ / R		On 25/07/2017	Any day expiry	13.15730	13.15730		13.02160	13.02160		15.41	0.00	0.00	0	0.00
\$ / R	13.20	Put	On 25/07/2017	Any day expiry	275.72150	0.27572	361.44400	0.36144	275.722	15.59	0.52	0.00	0	2,000.00
\$ / R	14.30	Call	On 25/07/2017	Any day expiry	29.24630	0.02925	22.48850	0.02249	29.246	19.11	0.08	0.00	0	2,000.00
\$ / R		On 27/07/2017	Any day expiry	13.16170	13.16170		13.02590	13.02590		15.47	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 27/07/2017	Any day expiry	483.05390	0.48305	587.65510	0.58766	483.054	16.67	0.67	0.00	0	60.00
\$ / R	16.53	Call	On 27/07/2017	Any day expiry	1.72200	0.00172	1.88390	0.00188	1.722	27.25	0.00	0.00	0	60.00
\$ / R		On 31/07/2017	Any day expiry	13.17040	13.17040		13.03450	13.03450		15.36	0.00	105,536.00	8	4,606.00
\$ / R		On 04/08/2017	Any day expiry	13.17920	13.17920		13.04320	13.04320		15.46	0.00	0.00	0	1,350.00
\$ / R		On 11/08/2017	Any day expiry	13.19450	13.19450		13.05830	13.05830		15.53	0.00	0.00	0	70.00
\$ / R		On 17/08/2017	Any day expiry	13.20760	13.20760		13.07130	13.07130		15.48	0.00	0.00	0	0.00
\$ / R	13.35	Put	On 17/08/2017	Any day expiry	412.06080	0.41206	500.01200	0.50001	412.061	15.92	0.55	0.00	0	34,000.00
\$ / R		On 29/08/2017	Any day expiry	13.23360	13.23360		13.09710	13.09710		15.53	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 29/08/2017	Any day expiry	526.32810	0.52633	617.86640	0.61787	526.328	16.20	0.60	0.00	0	60.00
\$ / R	16.84	Call	On 29/08/2017	Any day expiry	6.01670	0.00602	5.82760	0.00583	6.017	24.08	0.01	0.00	0	60.00
\$ / R		On 31/08/2017	Any day expiry	13.23790	13.23790		13.10130	13.10130		15.55	0.00	0.00	0	2,500.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.27670	13.27670		13.13980	13.13980		15.47	0.00	1,541,491,253.50	116,105	867,710.00
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future	23.63760	0.02364	33.34570	0.03335	23.638	13.41	0.06	0.00	0	37,202.00
\$ / R	12.20	Put	On 18/09/2017	Foreign Exchange Future	44.75620	0.04476	60.22290	0.06022	44.756	13.73	0.10	0.00	0	1,000.00
\$ / R	12.25	Put	On 18/09/2017	Foreign Exchange Future	51.74410	0.05174	68.90010	0.06890	51.744	13.81	0.11	0.00	0	10,000.00
\$ / R	12.26	Put	On 18/09/2017	Foreign Exchange Future	53.23260	0.05323	70.73840	0.07074	53.233	13.83	0.12	0.00	0	5,250.00
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future	99.07520	0.09908	126.02770	0.12603	99.075	14.21	0.19	74,477,160.00	30,000	31,125.00
\$ / R	12.60	Put	On 18/09/2017	Foreign Exchange Future	124.45990	0.12446	156.68440	0.15668	124.460	14.36	0.22	0.00	0	190.00
\$ / R	12.75	Call	On 18/09/2017	Foreign Exchange Future	697.20650	0.69721	600.69210	0.60069	697.206	14.62	0.72	0.00	0	3,500.00
\$ / R	12.75	Put	On 18/09/2017	Foreign Exchange Future	170.50650	0.17051	210.89210	0.21089	170.507	14.62	0.28	0.00	0	20,000.00
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future	187.96530	0.18797	231.17810	0.23118	187.965	14.70	0.30	0.00	0	3,000.00
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future	545.24310	0.54524	463.13590	0.46314	545.243	15.04	0.63	0.00	0	4,551.00
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	268.54310	0.26854	323.33590	0.32334	268.543	15.04	0.37	30,872,808.22	6,198	10,000.00
\$ / R	13.13	Call	On 18/09/2017	Foreign Exchange Future	476.78070	0.47678	402.22380	0.40222	476.781	15.26	0.57	0.00	0	250.00
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future	335.10830	0.33511	398.02670	0.39803	335.108	15.28	0.43	0.00	0	90.00
\$ / R	13.20	Call	On 18/09/2017	Foreign Exchange Future	442.83560	0.44284	373.27660	0.37328	442.836	15.38	0.55	0.00	0	5,000.00
\$ / R	13.30	Call	On 18/09/2017	Foreign Exchange Future	398.75180	0.39875	335.77770	0.33578	398.752	15.59	0.51	0.00	0	500.00
\$ / R	13.40	Call	On 18/09/2017	Foreign Exchange Future	359.51930	0.35952	301.90930	0.30191	359.519	15.83	0.47	0.00	0	500.00
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	482.81930	0.48282	562.10930	0.56211	482.819	15.83	0.53	0.00	0	3,500.00
\$ / R	13.45	Call	On 18/09/2017	Foreign Exchange Future	341.28530	0.34129	286.24960	0.28625	341.285	15.96	0.45	0.00	0	4,375.00
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	323.93430	0.32393	271.39720	0.27140	323.934	16.08	0.43	0.00	0	6,020.00
\$ / R	13.63	Put	On 18/09/2017	Foreign Exchange Future	636.01190	0.63601	726.50150	0.72650	636.012	16.40	0.61	0.00	0	216,962.00
\$ / R	13.75	Put	On 18/09/2017	Foreign Exchange Future	722.56380	0.72256	818.22370	0.81822	722.564	16.69	0.65	0.00	0	20,000.00
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	729.96150	0.72996	826.03170	0.82603	729.961	16.71	0.65	0.00	0	960.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	236.52600	0.23653	197.30050	0.19730	236.526	16.81	0.34	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	204.18570	0.20419	169.64020	0.16964	204.186	17.15	0.30	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	155.36420	0.15536	128.49280	0.12849	155.364	17.76	0.24	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,095.45310	1.09545	1,206.00180	1.20600	1,095.453	17.81	0.77	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	147.47060	0.14747	121.87650	0.12188	147.471	17.88	0.23	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,180.42690	1.18043	1,293.42440	1.29342	1,180.427	18.04	0.79	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	135.71430	0.13571	112.04400	0.11204	135.714	18.06	0.21	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,310.79490	1.31079	1,426.81930	1.42682	1,310.795	18.39	0.82	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	113.94600	0.11395	93.31760	0.09332	113.946	18.46	0.18	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	108.28940	0.10829	88.06480	0.08806	108.289	18.58	0.17	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	90.05000	0.09005	72.32570	0.07233	90.050	18.90	0.15	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	65.99460	0.06599	52.37230	0.05237	65.995	19.37	0.11	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	22.57040	0.02257	17.46780	0.01747	22.570	21.05	0.04	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	14.95690	0.01496	11.90960	0.01191	14.957	21.70	0.03	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	13.52930	0.01353	10.86070	0.01086	13.529	21.86	0.03	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	10.07850	0.01008	8.30810	0.00831	10.079	22.34	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	8.32910	0.00833	6.99990	0.00700	8.329	22.66	0.02	107,009.91	500	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	8.09740	0.00810	6.82580	0.00683	8.097	22.71	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	2.15260	0.00215	1.64670	0.00165	2.153	23.07	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry	13.29610		13.29610	13.29610	13.15900	13.15900		15.58	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	555.95980	0.55596	639.47820	0.63948	555.960	16.05	0.56	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	8.94450	0.00894	7.14080	0.00714	8.945	22.28	0.02	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry	13.29830		13.29830	13.29830	13.16110	13.16110		15.58	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry	13.30040		13.30040	13.30040	13.16320	13.16320		15.59	0.00	0.00	0	730.00
\$ / R	On 23/10/2017	Any day expiry	13.35210		13.35210	13.35210	13.21450	13.21450		15.60	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry	13.36070		13.36070	13.36070	13.22300	13.22300		15.63	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	276.69040	0.27669	329.58160	0.32958	276.690	14.90	0.34	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	580.50090	0.58050	662.14150	0.66214	580.501	15.95	0.52	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	266.38630	0.26639	231.43460	0.23143	266.386	17.21	0.32	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	9.60670	0.00961	7.30620	0.00731	9.607	20.59	0.02	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry	13.39730		13.39730	13.39730	13.25930	13.25930		15.66	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry	13.42960		13.42960	13.42960	13.29130	13.29130		15.63	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	600.27930	0.60028	680.40590	0.68041	600.279	15.83	0.50	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	26.94820	0.02695	20.94580	0.02095	26.948	22.35	0.04	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.47260		13.47260	13.47260	13.33400	13.33400		15.67	0.00	269,209,493.20	19,982	133,776.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	52.33860	0.05234	61.14880	0.06115	52.339	14.41	0.08	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	73.42830	0.07343	86.74850	0.08675	73.428	13.96	0.11	47,588,994.53	32,282	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	103.66600	0.10367	128.49670	0.12850	103.666	13.91	0.15	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	145.27050	0.14527	176.70190	0.17670	145.270	14.12	0.19	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	171.17450	0.17117	206.31770	0.20632	171.175	14.23	0.21	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	215.49440	0.21549	256.42770	0.25643	215.494	14.40	0.25	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	349.48550	0.34949	407.52600	0.40753	349.486	14.91	0.35	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	395.70320	0.39570	458.12050	0.45812	395.703	15.08	0.38	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	405.32050	0.40532	468.60580	0.46861	405.321	15.11	0.38	0.00	0	40,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Call	742.57500	0.74257	668.55450	0.66855	742.575	15.16	0.61	0.00	0	40.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	434.90760	0.43491	500.77370	0.50077	434.908	15.21	0.40	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	450.10880	0.45011	517.25310	0.51725	450.109	15.27	0.41	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	693.39880	0.69340	0.00000	0.00000	693.399	15.33	0.58	249,438,575.23	32,282	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	524.57890	0.52458	597.56380	0.59756	524.579	15.50	0.45	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	552.54790	0.55255	627.83600	0.62784	552.548	15.59	0.46	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	583.48950	0.58349	524.36010	0.52436	583.489	15.77	0.51	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	941.90270	0.94190	1,038.27070	1.03827	941.903	16.70	0.61	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,324.74610	1.32475	1,433.17690	1.43318	1,324.746	17.66	0.70	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	213.91210	0.21391	191.03210	0.19103	213.912	18.53	0.22	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	198.47530	0.19848	177.21530	0.17722	198.475	18.69	0.21	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	197.13090	0.19713	176.01340	0.17601	197.131	18.71	0.21	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	152.83230	0.15283	136.43480	0.13643	152.832	19.26	0.17	72,248,746.24	32,282	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	110.60860	0.11061	98.79350	0.09879	110.609	19.98	0.12	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	60.11080	0.06011	53.51640	0.05352	60.111	21.91	0.07	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	57.02710	0.05703	50.70630	0.05071	57.027	22.10	0.07	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	31.43820	0.03144	25.98520	0.02599	31.438	22.55	0.04	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.48130	13.48130	13.34250	13.34250		15.77	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	613.34610	0.61335	692.76700	0.69277	613.346	15.77	0.48	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	35.24250	0.03524	29.59430	0.02959	35.243	22.58	0.04	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry			13.50440	13.50440	13.36560	13.36560		15.71	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry			13.59270	13.59270	13.45370	13.45370		15.82	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.59690	13.59690	13.45790	13.45790		15.82	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.66410	13.66410	13.52510	13.52510		15.84	0.00	478,243.50	35	9,689.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	223.16200	0.22316	0.00000	0.00000	223.162	14.33	0.22	443,687.47	150	150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	399.02650	0.39903	453.16190	0.45316	399.027	14.83	0.33	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	584.45020	0.58445	652.08170	0.65208	584.450	15.42	0.41	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	391.70300	0.39170	358.77010	0.35877	391.703	17.86	0.31	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	353.99070	0.35399	322.99990	0.32300	353.991	18.15	0.29	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	295.57030	0.29557	269.69250	0.26969	295.570	18.60	0.25	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.74070	13.74070	13.60050	13.60050		15.94	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,700.20120	1.70020	1,805.42690	1.80543	1,700.201	17.84	0.67	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	303.02040	0.30302	277.80160	0.27780	303.020	18.88	0.24	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.77370	13.77370	13.63310	13.63310		15.93	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.78200	13.78200	13.64120	13.64120		15.98	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.85230	13.85230	13.71040	13.71040		15.99	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	17.20480	0.01720	19.51080	0.01951	17.205	12.25	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	420.28260	0.42028	0.00000	0.00000	420.283	14.78	0.30	11,105,420.00	2,700	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	436.18680	0.43619	484.56320	0.48456	436.187	14.81	0.31	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	456.55740	0.45656	508.03450	0.50803	456.557	14.86	0.32	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	754.54880	0.75455	826.65380	0.82665	754.549	15.68	0.43	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	514.59030	0.51459	476.51830	0.47652	514.590	17.79	0.34	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	508.41680	0.50842	0.00000	0.00000	508.417	17.83	0.34	12,625,893.23	2,700	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	307.86050	0.30786	284.19610	0.28420	307.860	19.34	0.22	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 13/08/2018	Any day expiry		13.97210	13.97210		13.82880	13.82880		16.30	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future		14.04720	14.04720		13.90290	13.90290		16.49	0.00	5,618,880.00	400	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	23.65140	0.02365	23.01640	0.02302	23.651	12.14	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	426.49930	0.42650	470.39120	0.47039	426.499	15.09	0.27	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.96	Put	468.71950	0.46872	515.40050	0.51540	468.719	15.19	0.29	21,764,102.22	5,400	0.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.14	Call	689.38360	0.68938	643.98890	0.64399	689.384	17.82	0.39	14,143,614.28	2,700	0.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	488.20200	0.48820	455.13990	0.45514	488.202	18.97	0.29	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry		14.16940	14.16940		14.02370	14.02370		16.70	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future		14.23590	14.23590		14.08930	14.08930		16.85	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry		14.36680	14.36680		14.21860	14.21860		16.99	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future		14.43760	14.43760		14.28850	14.28850		17.09	0.00	0.00	0	1,500.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future		13.27670	13.27670		13.13980	13.13980		15.47	0.00	278,810.70	21	363.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future		13.47260	13.47260		13.33400	13.33400		15.67	0.00	0.00	0	51.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		13.66410	13.66410		13.52510	13.52510		15.84	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		13.85230	13.85230		13.71040	13.71040		15.99	0.00	0.00	0	182.00
£ / R	On 30/06/2017	Any day expiry		16.54430	16.54430		16.54250	16.54250		16.17	0.00	0.00	0	5.00
£ / R	On 18/09/2017	Foreign Exchange Future		16.80840	16.80840		16.80550	16.80550		15.88	0.00	26,355,571.20	1,568	46,437.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	581.13200	0.58113	573.16470	0.57316	581.132	15.83	0.55	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	17.80	Call	221.60420	0.22160	217.62770	0.21763	221.604	17.20	0.26	0.00	0	1,200.00
£ / R	On 18/12/2017	Foreign Exchange Future		17.10500	17.10500		17.10100	17.10100		16.16	0.00	0.00	0	3,915.00
£ / R	On 19/03/2018	Foreign Exchange Future		17.40100	17.40100		17.39730	17.39730		15.54	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.69430	17.69430		17.68810	17.68810		15.25	0.00	0.00	0	3,441.00
¥ / R	On 18/09/2017	Foreign Exchange Future		0.11940	0.11940		0.11858	0.11858		18.85	0.00	0.00	0	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12170	0.12170		0.12085	0.12085		16.30	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.12402	0.12402		0.12318	0.12318		15.08	0.00	0.00	0	0.00
€ / R	On 30/06/2017	Any day expiry		14.59220	14.59220		14.49180	14.49180		14.51	0.00	0.00	0	4.00
€ / R	On 31/07/2017	Any day expiry		14.69510	14.69510		14.73600	14.73600		14.71	0.00	29,472.00	2	2.00
€ / R	On 18/09/2017	Foreign Exchange Future		14.85180	14.85180		14.74860	14.74860		14.50	0.00	188,127,750.60	12,667	88,187.00
€ / R	On 18/12/2017	Foreign Exchange Future		15.14630	15.14630		15.04110	15.04110		14.93	0.00	0.00	0	16,769.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	161.75780	0.16176	180.52480	0.18052	161.758	13.62	0.19	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	284.91290	0.28491	262.98620	0.26299	284.913	16.90	0.27	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future		15.44350	15.44350		15.33810	15.33810		15.09	0.00	0.00	0	4,152.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	585.50340	0.58550	626.48440	0.62648	585.503	14.60	0.39	0.00	0	5,648.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.73880	15.73880		15.63060	15.63060		15.23	0.00	0.00	0	1.00
10Y STND	On 17/12/2025	Interest Rate Swap		94.65394	94.65394		94.70384	94.70384			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		91.63254	91.63254		91.70492	91.70492			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		90.35545	90.35545		90.44124	90.44124			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		92.49879	92.49879		92.58238	92.58238			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		96.26737	96.26737		96.33822	96.33822			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 15/03/2027	Interest Rate Swap		94.83339	94.83339		94.89230	94.89230			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		96.89413	96.89413		96.94468	96.94468			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		100.60010	100.60010		100.64717	100.64717			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.61150	99.61150		99.61219	99.61219			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.81568	99.81568		99.81678	99.81678			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.74389	99.74389		99.74574	99.74574			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.87170	99.87170		99.87934	99.87934			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		99.99518	99.99518		100.00650	100.00650			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.84262	99.84262		99.84325	99.84325			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.02566	99.02566		99.02726	99.02726			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.55736	98.55736		98.56389	98.56389			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.46387	98.46387		98.47601	98.47601			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.82000	98.82000		98.83000	98.83000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.18434	99.18434		99.20453	99.20453			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.55255	99.55255		99.57949	99.57949			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.94432	99.94432		99.97559	99.97559			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.08556	96.08556		96.14874	96.14874			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.30468	95.30468		95.37522	95.37522			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.48911	94.48911		94.56505	94.56505			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.64440	94.64440		94.72230	94.72230			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.80663	96.80663		96.88197	96.88197			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.91304	96.91304		96.98510	96.98510			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.08172	98.08172		98.15301	98.15301			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		100.25802	100.25802		100.32924	100.32924			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		545.85100	545.85100		545.36000	545.36000			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		556.28400	556.28400		555.78300	555.78300			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		567.09600	567.09600		566.58900	566.58900			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		631.18600	631.18600		630.39200	630.39200			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		643.25000	643.25000		642.44000	642.44000			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		655.75200	655.75200		654.93200	654.93200			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		565.68600	565.68600		564.74700	564.74700			0.00	0.00	0	599.00
ALBI	On 02/11/2017	Index Future		576.49800	576.49800		575.54000	575.54000			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		587.70300	587.70300		586.73100	586.73100			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.06010	10.06010		9.98170	9.98170		13.50	0.00	20,120.20	2	23,338.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.19640	10.19640		10.11740	10.11740		13.67	0.00	122,356.80	12	4,193.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.33060	10.33060		10.25150	10.25150		12.94	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.46170	10.46170		10.38090	10.38090		12.52	0.00	0.00	0	2,042.00

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
CAD/ R	On 18/09/2017	Foreign Exchange Future			10.01370		10.01370		9.96930	9.96930		13.48	0.00	0.00	0	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future			10.17350		10.17350		10.12890	10.12890		13.58	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future			10.32960		10.32960		10.28530	10.28530		13.52	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future			13.68580		13.68580		13.57120	13.57120		15.06	0.00	0.00	0	1,215.00
CHF / R	On 18/12/2017	Foreign Exchange Future			13.97290		13.97290		13.85680	13.85680		15.56	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future			14.26630		14.26630		14.14880	14.14880		15.65	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future			1.93200		1.93200		1.91340	1.91340		14.74	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future			1.94810		1.94810		1.92950	1.92950		14.66	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future			1.96340		1.96340		1.94500	1.94500		14.67	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future			2.00540		2.00540		1.99250	1.99250		14.35	0.00	1,203,240.00	600	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future			2.04630		2.04630		2.03290	2.03290		14.62	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future			10.77644		78.16445		10.79780	78.03379			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future			10.86956		75.86667		10.89167	75.73342			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future			10.96513		77.34109		10.98790	77.20594			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future			10.94587		81.67042		10.97739	81.45146			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future			11.03695		78.96980		11.06958	78.74652			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future			11.12729		80.50448		11.16092	80.27763			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			564.38100		564.38100		563.44800	563.44800			0.00	0.00	0	406.00
GOVI	On 02/11/2017	GOVI			575.16700		575.16700		574.21600	574.21600			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
GOVI	On 01/02/2018	GOVI		586.34600	586.34600		585.38100	585.38100			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.70580	1.70580		1.68840	1.68840		15.38	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.73380	1.73380		1.71630	1.71630		15.88	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.76030	1.76030		1.74270	1.74270		15.57	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		128.34733	128.34733		128.34017	128.34017			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future		130.83091	130.83091		130.82336	130.82336			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		132.07434	132.07434		132.06870	132.06870			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future		103.42743	103.42743		103.42314	103.42314			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		105.04448	105.04448		105.03866	105.03866			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future		106.00063	106.00063		105.99454	105.99454			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		108.10348	108.10348		108.09904	108.09904			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		130.58237	130.58237		130.57535	130.57535			0.00	0.00	0	22,539.00
I2038	On 02/11/2017	Bond Future		133.10913	133.10913		133.10188	133.10188			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		134.22879	134.22879		134.22343	134.22343			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		127.98216	127.98216		127.97515	127.97515			0.00	0.00	0	23,790.00
I2046	On 02/11/2017	Bond Future		128.87542	128.87542		128.86810	128.86810			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		131.43199	131.43199		131.42672	131.42672			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		136.00261	136.00261		135.99552	135.99552			0.00	0.00	0	26,059.00
I2050	On 02/11/2017	Bond Future		138.63435	138.63435		138.62690	138.62690			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		139.69297	139.69297		139.68732	139.68732			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		250.12400	250.12400		250.11100	250.11100			0.00	2,501,240.00	1	1,296.00
IGOV	On 02/11/2017	Index Future		254.96400	254.96400		254.95000	254.95000			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		260.02200	260.02200		260.01100	260.01100			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			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		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.21000	92.79000		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		7.17000	92.83000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.13000	92.87000		7.13000	92.87000			0.00	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.09000		92.91000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			6.99000		93.01000		6.99000	93.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.04000		92.96000		7.04000	92.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.09000		92.91000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12600		0.12600		0.12500	0.12500			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12550		0.12550		0.12440	0.12440			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12530		0.12530		0.12420	0.12420			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12400		0.12400		0.12380	0.12380			0.00	0.00	0	1,145.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.55570		1.55570		1.55740	1.55740		13.09	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.58160		1.58160		1.58330	1.58330		13.57	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.60700		1.60700		1.60900	1.60900		13.16	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.59660		9.59660		9.50630	9.50630		14.15	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.72170		9.72170		9.63090	9.63090		14.34	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.84290		9.84290		9.75280	9.75280		13.82	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.28520		1.28520		1.27430	1.27430			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.29980		1.29980		1.28600	1.28600			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.31690		1.31690		1.29850	1.29850			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.26600		1.26600		1.27900	1.27900			0.00	0.00	0	4,226.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.26960		1.26960		1.28250	1.28250			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.27350		1.27350		1.28630	1.28630			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.11860		1.11860		1.12240	1.12240			0.00	0.00	0	2.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.12420		1.12420		1.12800	1.12800			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.13020		1.13020		1.13410	1.13410			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.54781		113.76883		8.56860	113.62599		7.01	0.00	1,294,234,210.08	11,376	124,224.00
R186	On 03/08/2017	Bond Future	8.65	Put	800.24000		0.80024		870.62000	0.87062	800.240	7.10	0.40	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	564.24000		0.56424		620.95000	0.62095	564.240	7.16	0.31	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.85	Put	386.09000		0.38609		430.20000	0.43020	386.090	7.22	0.23	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	37.28000		0.03728		44.74000	0.04474	37.280	7.52	0.03	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	16.15000		0.01615		19.89000	0.01989	16.150	7.61	0.02	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.58017		115.94334		8.60186	115.79757		7.25	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.61001		112.89393		8.63247	112.74634		7.30	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

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/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future	296.41049		296.41049		296.39446	296.39446			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future	302.14610		302.14610		302.12926	302.12926			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future	301.08690		301.08690		301.07446	301.07446			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future	241.58824		241.58824		241.57507	241.57507			0.00	0.00	0	30,557.00
R202	On 02/11/2017	Bond Future	246.26308		246.26308		246.24932	246.24932			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future	247.40193		247.40193		247.39213	247.39213			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
R203	On 03/08/2017	Bond Future	7.98322		102.35100		8.00911	102.23729		4.64	0.00	0.00	0	38,317.00
R203	On 02/11/2017	Bond Future	7.99910		100.37690		8.02651	100.26092		4.36	0.00	0.00	0	0.00
R203	On 01/02/2018	Bond Future	8.01087		102.32771		8.03973	102.21038		4.37	0.00	0.00	0	0.00
R203	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	9.12546		91.88741		9.14638	91.74248			0.00	0.00	0	42,791.00
R2030	On 02/11/2017	Bond Future	9.16833		93.64374		9.18997	93.49593			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future	9.20989		91.45855		9.23216	91.30867			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	9.32549		94.41364		9.34129	94.29657		10.00	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future	9.37425		92.06032		9.39058	91.94090		11.00	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.42169		93.84940		9.43844	93.72849		10.52	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	9.58741		97.87538		9.60833	97.70757			0.00	0.00	0	10,528.00
R2035	On 02/11/2017	Bond Future	9.64211		95.24520		9.66370	95.07410			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.69685		97.09626		9.71903	96.92267			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	9.69469		89.80677		9.72075	89.59930		11.93	0.00	17,961,354.00	200	66,825.00
R2037	On 02/11/2017	Bond Future	9.74655		91.52328		9.77340	91.31179		12.68	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future	9.79785		89.04656		9.82543	88.83173		12.65	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	7.39905		101.80405		7.41503	101.78347		0.96	0.00	0.00	0	41,787.00
R204	On 02/11/2017	Bond Future	7.31439		103.74986		7.33421	103.72877		0.49	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future	7.14885		101.72603		7.17346	101.70545		0.67	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204/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			9.73943		93.49449		9.77056	93.22859		12.56	0.00	0.00	0	13,856.00
R2040	On 02/11/2017	Bond Future			9.79088		95.28147		9.82294	95.01043		13.37	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.84178		92.62749		9.87471	92.35205		13.33	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.80416		90.28651		9.83020	90.06313		13.19	0.00	0.00	0	23,670.00
R2044	On 02/11/2017	Bond Future			9.85525		92.01217		9.88205	91.78449		14.07	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			9.90582		89.41978		9.93332	89.18850		14.03	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			9.74589		94.15573		9.77690	93.88131		13.12	0.00	0.00	0	78,556.00
R2048	On 02/11/2017	Bond Future			9.79732		91.51788		9.82925	91.23811		14.63	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.84866		93.29649		9.88144	93.01215		13.92	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			7.47217		99.97897		7.49851	99.92148		1.75	0.00	0.00	0	45,774.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,553.55000		1.55355		1,496.78000	1.49678	1,553.550	1.87	0.99	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.43144		101.88991		7.46106	101.83121		1.35	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.36570		100.22806		7.39890	100.16914		1.49	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			7.59328		99.74290		7.61403	99.67894		2.85	0.00	0.00	0	35,097.00
R208	On 02/11/2017	Bond Future			7.58085		98.24738		7.60336	98.18208		2.39	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.55704		100.15674		7.58121	100.09108		2.48	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			9.54481		73.75377		9.56564	73.61367		11.80	0.00	2,212,613.10	30	74,200.00
R209	On 02/11/2017	Bond Future			9.59238		72.01350		9.61382	71.87065		13.26	0.00	0.00	0	790.00
R209	On 02/11/2017	Bond Future	8.30	Call	135.87000		0.13587		130.00000	0.13000	135.870	12.66	0.06	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	824.69000		0.82469		795.78000	0.79578	824.690	12.96	0.25	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,854.12000		1.85412		1,922.40000	1.92240	1,854.120	13.48	0.41	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,261.25000		1.26125		1,314.34000	1.31434	1,261.250	13.71	0.31	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	441.73000		0.44173		466.57000	0.46657	441.730	14.17	0.14	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.63868		73.41308		9.66064	73.26808		12.61	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

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/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future	186.50233		186.50233		186.49222	186.49222			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future	187.71107		187.71107		187.70053	187.70053			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future	191.43511		191.43511		191.42735	191.42735			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	148.75932		148.75932		148.75102	148.75102			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future	151.63786		151.63786		151.62918	151.62918			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	152.58604		152.58604		152.57956	152.57956			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	9.21821	86.07864		9.23395	85.97279			9.74	0.00	0.00	0	55,659.00
R213	On 02/11/2017	Bond Future	9.26459	84.17397		9.28086	84.06593			10.78	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.31058	85.80984		9.32727	85.70047			10.30	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	9.66465	73.63316		9.69562	73.41681			12.55	0.00	0.00	0	37,026.00
R214	On 02/11/2017	Bond Future	9.71365	71.74411		9.74550	71.52357			14.14	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.76243	73.13843		9.79510	72.91426			13.40	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	22,758.99000	22,758.99000		22,583.41000	22,583.41000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.56390	9.56390		9.50180	9.50180			13.88	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.65580	3.65580		3.64370	3.64370			13.88	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.58740	3.58740		3.57810	3.57810			14.34	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.39450	1.39450		1.38390	1.38390				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.37340	1.37340		1.36300	1.36300				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.35280	1.35280		1.34280	1.34280				0.00	0.00	0	0.00

**Total for Derivatives :** **3,923,853,656.21**    **313,203**    **3 597 140.00**

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
<b>Grand Total:</b>											3,923,853,656.21	313,203	3 597 140.00