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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/06/2017

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	
Derivatives														
\$ / R	On 23/06/2017	Any day expiry	13.05160	13.05160		13.08560	13.08560		18.62	0.00	0.00	0	0.00	
\$ / R	On 23/06/2017	Any day expiry	12.70	Put	5.04250	0.00504	9.37840	0.00938	5.043	23.00	0.05	0.00	0	20,000.00
\$ / R	On 28/06/2017	Any day expiry	13.05890	13.05890		13.09700	13.09700		15.77	0.00	0.00	0	113.00	
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	455.94300	0.45594	424.78180	0.42478	455.943	18.26	0.90	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	0.10000	0.00010	0.10170	0.00010	0.100	47.01	0.00	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry	13.06360	13.06360		13.10150	13.10150		15.75	0.00	0.00	0	4,630.00	
\$ / R	On 05/07/2017	Any day expiry	13.07480	13.07480		13.11270	13.11270		15.04	0.00	0.00	0	0.00	
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	7.12580	0.00713	10.18910	0.01019	7.126	19.29	0.04	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry	13.07930	13.07930		13.11710	13.11710		15.24	0.00	0.00	0	5,100.00	
\$ / R	On 10/07/2017	Any day expiry	13.08600	13.08600		13.12380	13.12380		15.16	0.00	0.00	0	0.00	
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	11.40740	0.01141	15.02660	0.01503	11.407	18.97	0.05	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry	13.09040	13.09040		13.12830	13.12830		15.32	0.00	0.00	0	0.00	
\$ / R	On 12/07/2017	Any day expiry	12.65	Put	36.23680	0.03624	33.34380	0.03334	36.237	14.21	0.15	0.00	0	325.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	880.16150	0.88016	847.41690	0.84742	880.161	18.53	0.92	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.05700	0.00006	0.09490	0.00009	0.057	36.94	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry	13.09490	13.09490		13.13280	13.13280		15.43	0.00	0.00	0	3,920.00	

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 17/07/2017	Any day expiry			13.10160	13.10160		13.13950	13.13950		15.23	0.00	0.00	0	1,272.00
\$ / R			On 18/07/2017	Any day expiry			13.10390	13.10390		13.14170	13.14170		15.29	0.00	0.00	0	0.00
\$ / R			On 18/07/2017	Any day expiry	12.50	Put	24.74140	0.02474		23.28360	0.02328	24.741	13.93	0.10	0.00	0	34,000.00
\$ / R			On 19/07/2017	Any day expiry			13.10610	13.10610		13.14390	13.14390		15.34	0.00	0.00	0	1,080.00
\$ / R			On 21/07/2017	Any day expiry			13.11060	13.11060		13.14840	13.14840		15.41	0.00	0.00	0	70.00
\$ / R			On 25/07/2017	Any day expiry			13.11940	13.11940		13.15730	13.15730		15.29	0.00	0.00	0	0.00
\$ / R			On 25/07/2017	Any day expiry	13.20	Put	293.04910	0.29305		275.72150	0.27572	293.049	15.65	0.54	0.00	0	2,000.00
\$ / R			On 25/07/2017	Any day expiry	14.30	Call	25.30850	0.02531		29.24630	0.02925	25.308	19.23	0.08	0.00	0	2,000.00
\$ / R			On 27/07/2017	Any day expiry			13.12380	13.12380		13.16170	13.16170		15.34	0.00	0.00	0	0.00
\$ / R			On 27/07/2017	Any day expiry	13.50	Put	506.78030	0.50678		483.05390	0.48305	506.780	16.75	0.70	0.00	0	60.00
\$ / R			On 27/07/2017	Any day expiry	16.53	Call	1.67810	0.00168		1.72200	0.00172	1.678	27.87	0.00	0.00	0	60.00
\$ / R			On 31/07/2017	Any day expiry			13.13240	13.13240		13.17040	13.17040		15.40	0.00	0.00	0	4,606.00
\$ / R			On 04/08/2017	Any day expiry			13.14110	13.14110		13.17920	13.17920		15.49	0.00	0.00	0	1,350.00
\$ / R			On 11/08/2017	Any day expiry			13.15620	13.15620		13.19450	13.19450		15.42	0.00	0.00	0	70.00
\$ / R			On 17/08/2017	Any day expiry			13.16920	13.16920		13.20760	13.20760		15.37	0.00	0.00	0	0.00
\$ / R			On 17/08/2017	Any day expiry	13.35	Put	431.58140	0.43158		412.06080	0.41206	431.581	15.95	0.57	0.00	0	34,000.00
\$ / R			On 29/08/2017	Any day expiry			13.19510	13.19510		13.23360	13.23360		15.42	0.00	0.00	0	0.00
\$ / R			On 29/08/2017	Any day expiry	13.50	Put	547.69330	0.54769		526.32810	0.52633	547.693	16.23	0.61	0.00	0	60.00
\$ / R			On 29/08/2017	Any day expiry	16.84	Call	5.61370	0.00561		6.01670	0.00602	5.614	24.30	0.01	0.00	0	60.00
\$ / R			On 31/08/2017	Any day expiry			13.19940	13.19940		13.23790	13.23790		15.43	0.00	0.00	0	2,500.00
\$ / R			On 18/09/2017	Foreign Exchange Future			13.23810	13.23810		13.27670	13.27670		15.46	0.00	1,519,482,356.10	114,781	853,599.00
\$ / R			On 18/09/2017	Foreign Exchange Future	12.00	Put	24.84040	0.02484		23.63760	0.02364	24.840	13.34	0.06	0.00	0	37,202.00
\$ / R			On 18/09/2017	Foreign Exchange Future	12.20	Put	47.08840	0.04709		44.75620	0.04476	47.088	13.66	0.11	0.00	0	1,000.00
\$ / R			On 18/09/2017	Foreign Exchange Future	12.25	Put	54.44120	0.05444		51.74410	0.05174	54.441	13.75	0.12	0.00	0	10,000.00
\$ / R			On 18/09/2017	Foreign Exchange Future	12.26	Put	56.00750	0.05601		53.23260	0.05323	56.008	13.76	0.12	0.00	0	5,250.00
\$ / R			On 18/09/2017	Foreign Exchange Future	12.50	Put	104.10900	0.10411		99.07520	0.09908	104.109	14.15	0.20	30,820,333.60	11,900	43,025.00
\$ / R			On 18/09/2017	Foreign Exchange Future	12.60	Put	130.65910	0.13066		124.45990	0.12446	130.659	14.32	0.23	0.00	0	190.00
\$ / R			On 18/09/2017	Foreign Exchange Future	12.75	Call	666.85910	0.66686		697.20650	0.69721	666.859	14.58	0.71	0.00	0	3,500.00
\$ / R			On 18/09/2017	Foreign Exchange Future	12.75	Put	178.75910	0.17876		170.50650	0.17051	178.759	14.58	0.29	0.00	0	20,000.00
\$ / R			On 18/09/2017	Foreign Exchange Future	12.80	Put	196.95380	0.19695		187.96530	0.18797	196.954	14.67	0.31	0.00	0	3,000.00
\$ / R			On 18/09/2017	Foreign Exchange Future	12.90	Call	574.72660	0.57473		0.00000	0.00000	574.727	14.85	0.65	3,449,049.12	400	400.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.00	Put	280.66540	0.28067		268.54310	0.26854	280.665	15.02	0.39	0.00	0	10,000.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.00	Call	518.76540	0.51877		545.24310	0.54524	518.765	15.02	0.61	8,124,359.10	1,000	5,551.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.13	Call	452.43910	0.45244		476.78070	0.47678	452.439	15.25	0.56	0.00	0	250.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.14	Put	349.53020	0.34953		335.10830	0.33511	349.530	15.27	0.45	0.00	0	90.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.20	Call	419.65580	0.41966		442.83560	0.44284	419.656	15.38	0.53	0.00	0	5,000.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.30	Call	377.19730	0.37720		398.75180	0.39875	377.197	15.59	0.49	0.00	0	500.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.40	Call	339.53840	0.33954		359.51930	0.35952	339.538	15.84	0.45	0.00	0	500.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.40	Put	501.43840	0.50144		482.81930	0.48282	501.438	15.84	0.55	0.00	0	3,500.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.45	Call	322.07340	0.32207		341.28530	0.34129	322.073	15.96	0.44	0.00	0	4,375.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.50	Call	305.47420	0.30547		323.93430	0.32393	305.474	16.09	0.42	4,426,173.84	800	6,820.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.63	Put	658.02880	0.65803		636.01190	0.63601	658.029	16.41	0.63	0.00	0	216,962.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.75	Put	746.20640	0.74621		722.56380	0.72256	746.206	16.71	0.66	0.00	0	20,000.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.76	Put	753.73510	0.75374		729.96150	0.72996	753.735	16.74	0.67	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	222.21050	0.22221	236.52600	0.23653	222.210	16.84	0.32	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	191.52950	0.19153	204.18570	0.20419	191.530	17.18	0.29	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	179.63770	0.17964	0.00000	0.00000	179.638	17.33	0.27	10,792,138.50	3,000	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	145.25370	0.14525	155.36420	0.15536	145.254	17.80	0.23	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,124.11840	1.12412	1,095.45310	1.09545	1,124.118	17.85	0.78	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	137.79410	0.13779	147.47060	0.14747	137.794	17.92	0.22	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,209.92950	1.20993	1,180.42690	1.18043	1,209.929	18.08	0.80	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	126.69500	0.12669	135.71430	0.13571	126.695	18.11	0.20	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,341.42630	1.34143	1,310.79490	1.31079	1,341.426	18.44	0.82	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	106.18850	0.10619	113.94600	0.11395	106.189	18.51	0.17	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	100.86760	0.10087	108.28940	0.10829	100.868	18.63	0.16	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	83.66640	0.08367	90.05000	0.09005	83.666	18.95	0.14	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	61.02400	0.06102	65.99460	0.06599	61.024	19.42	0.10	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	20.55480	0.02055	22.57040	0.02257	20.555	21.09	0.04	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	13.61520	0.01362	14.95690	0.01496	13.615	21.75	0.03	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	12.31630	0.01232	13.52930	0.01353	12.316	21.91	0.02	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	9.18030	0.00918	10.07850	0.01008	9.180	22.41	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	7.59220	0.00759	8.32910	0.00833	7.592	22.74	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	7.38200	0.00738	8.09740	0.00810	7.382	22.79	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	1.94110	0.00194	2.15260	0.00215	1.941	23.15	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.25740	13.25740	13.29610	13.29610		15.47	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	576.07570	0.57608	555.95980	0.55596	576.076	16.07	0.57	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	8.00570	0.00801	8.94450	0.00894	8.006	22.27	0.02	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.25950	13.25950	13.29830	13.29830		15.48	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.26170	13.26170	13.30040	13.30040		15.49	0.00	0.00	0	730.00
\$ / R	On 23/10/2017	Any day expiry			13.31300	13.31300	13.35210	13.35210		15.53	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.32160	13.32160	13.36070	13.36070		15.56	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	289.06820	0.28907	276.69040	0.27669	289.068	14.92	0.35	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	600.53090	0.60053	580.50090	0.58050	600.531	15.99	0.54	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	253.78320	0.25378	266.38630	0.26639	253.783	17.27	0.31	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	8.33680	0.00834	9.60670	0.00961	8.337	20.47	0.02	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.35800	13.35800	13.39730	13.39730		15.61	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.39010	13.39010	13.42960	13.42960		15.68	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	620.17690	0.62018	600.27930	0.60028	620.177	15.88	0.51	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	26.14800	0.02615	26.94820	0.02695	26.148	22.51	0.03	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.43290	13.43290	13.47260	13.47260		15.73	0.00	268,658.00	20	133,776.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	54.86010	0.05486	52.33860	0.05234	54.860	14.39	0.08	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	77.32150	0.07732	73.42830	0.07343	77.321	13.97	0.12	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	109.10550	0.10911	103.66600	0.10367	109.105	13.93	0.15	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	152.38670	0.15239	145.27050	0.14527	152.387	14.14	0.20	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	179.25910	0.17926	171.17450	0.17117	179.259	14.25	0.22	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	225.12340	0.22512	215.49440	0.21549	225.123	14.42	0.26	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	363.22050	0.36322	349.48550	0.34949	363.221	14.94	0.36	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	410.69070	0.41069	395.70320	0.39570	410.691	15.12	0.39	0.00	0	34,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	420.55700	0.42056	405.32050	0.40532	420.557	15.15	0.39	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Call	718.48850	0.71849	742.57500	0.74257	718.489	15.20	0.60	0.00	0	40.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	450.89380	0.45089	434.90760	0.43491	450.894	15.26	0.41	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	466.47070	0.46647	450.10880	0.45011	466.471	15.31	0.42	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	670.55870	0.67056	693.39880	0.69340	670.559	15.38	0.57	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	542.67120	0.54267	524.57890	0.52458	542.671	15.55	0.46	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	571.25180	0.57125	552.54790	0.55255	571.252	15.64	0.47	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	563.66100	0.56366	583.48950	0.58349	563.661	15.82	0.50	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	966.93570	0.96694	941.90270	0.94190	966.936	16.77	0.61	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,353.63910	1.35364	1,324.74610	1.32475	1,353.639	17.74	0.71	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	206.00250	0.20600	213.91210	0.21391	206.003	18.62	0.22	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	191.11490	0.19111	198.47530	0.19848	191.115	18.78	0.20	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	189.82030	0.18982	197.13090	0.19713	189.820	18.79	0.20	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	147.13780	0.14714	152.83230	0.15283	147.138	19.35	0.16	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	106.50970	0.10651	110.60860	0.11061	106.510	20.08	0.12	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	58.40580	0.05841	60.11080	0.06011	58.406	22.05	0.07	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	55.47180	0.05547	57.02710	0.05703	55.472	22.24	0.06	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	30.67640	0.03068	31.43820	0.03144	30.676	22.71	0.04	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.44140	13.44140	13.48130	13.48130		15.74	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	633.50540	0.63351	613.34610	0.61335	633.505	15.83	0.49	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	34.57450	0.03457	35.24250	0.03524	34.574	22.76	0.04	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry			13.46480	13.46480	13.50440	13.50440		15.67	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry			13.55330	13.55330	13.59270	13.59270		15.79	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.55750	13.55750	13.59690	13.59690		15.79	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.62500	13.62500	13.66410	13.66410		15.79	0.00	6,676,250.00	490	9,794.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	228.84930	0.22885	223.16200	0.22316	228.849	14.27	0.22	32,714,444.54	10,800	10,950.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	411.23590	0.41124	399.02650	0.39903	411.236	14.84	0.33	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	600.27440	0.60027	584.45020	0.58445	600.274	15.44	0.42	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	379.07540	0.37908	391.70300	0.39170	379.075	17.88	0.31	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	341.75140	0.34175	353.99070	0.35399	341.751	18.16	0.28	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	285.22860	0.28523	295.57030	0.29557	285.229	18.61	0.24	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	246.44090	0.24644	0.00000	0.00000	246.441	18.99	0.21	28,613,902.80	10,000	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	217.90340	0.21790	0.00000	0.00000	217.903	19.31	0.19	1,668,856.20	650	650.00
\$ / R	On 25/04/2018	Any day expiry			13.70170	13.70170	13.74070	13.74070		15.89	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,725.80970	1.72581	1,700.20120	1.70020	1,725.810	17.85	0.68	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	292.23670	0.29224	303.02040	0.30302	292.237	18.87	0.23	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.73480	13.73480	13.77370	13.77370		15.94	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.74310	13.74310	13.78200	13.78200		15.93	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.81350	13.81350	13.85230	13.85230		15.94	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	21.34990	0.02135	17.20480	0.01720	21.350	12.61	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	428.95360	0.42895	420.28260	0.42028	428.954	14.74	0.31	10,006,342.00	2,388	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	445.32740	0.44533	436.18680	0.43619	445.327	14.77	0.31	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	466.29050	0.46629	456.55740	0.45656	466.291	14.82	0.32	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	771.23450	0.77123	754.54880	0.75455	771.234	15.70	0.44	0.00	0	70,530.00

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	15.11	Call	500.08090		0.50008	514.59030	0.51459	500.081	17.79	0.34		0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	494.01760		0.49402	508.41680	0.50842	494.018	17.83	0.33		10,973,083.04	2,388	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	297.26860		0.29727	307.86050	0.30786	297.269	19.31	0.21		0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.93240		13.93240	13.97210	13.97210		16.30	0.00		0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.00710		14.00710	14.04720	14.04720		16.44	0.00		0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	26.87530		0.02688	23.65140	0.02365	26.875	12.33	0.03		0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	433.98150		0.43398	426.49930	0.42650	433.982	15.04	0.27		0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	474.25940		0.47426	488.20200	0.48820	474.259	18.95	0.29		0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.12860		14.12860	14.16940	14.16940		16.66	0.00		0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.19470		14.19470	14.23590	14.23590		16.80	0.00		0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.32470		14.32470	14.36680	14.36680		16.95	0.00		0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.39510		14.39510	14.43760	14.43760		17.05	0.00		0.00	0	1,500.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.23810		13.23810	13.27670	13.27670		15.46	0.00		132,381.00	10	373.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.43290		13.43290	13.47260	13.47260		15.73	0.00		0.00	0	51.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.62500		13.62500	13.66410	13.66410		15.79	0.00		0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.81350		13.81350	13.85230	13.85230		15.94	0.00		0.00	0	182.00
£ / R	On 30/06/2017	Any day expiry			16.55060		16.55060	16.54430	16.54430		16.27	0.00		0.00	0	5.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.81380		16.81380	16.80840	16.80840		15.85	0.00		90,929,030.40	5,408	42,609.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	580.25400		0.58025	581.13200	0.58113	580.254	15.80	0.55		0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	17.80	Call	218.22820		0.21823	221.60420	0.22160	218.228	17.12	0.26		0.00	0	1,200.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.10760		17.10760	17.10500	17.10500		16.16	0.00		78,934,466.40	4,614	8,523.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.40140		17.40140	17.40100	17.40100		15.56	0.00		14,617,176.00	840	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.69200		17.69200	17.69430	17.69430		15.29	0.00		0.00	0	3,441.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11908		0.11908	0.11940	0.11940		19.22	0.00		0.00	0	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12135		0.12135	0.12170	0.12170		16.47	0.00		0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12367		0.12367	0.12402	0.12402		15.23	0.00		0.00	0	0.00
€ / R	On 30/06/2017	Any day expiry			14.56630		14.56630	14.59220	14.59220		14.20	0.00		0.00	0	4.00
€ / R	On 31/07/2017	Any day expiry			14.66900		14.66900	14.69510	14.69510		14.44	0.00		0.00	0	2.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.82450		14.82450	14.85180	14.85180		14.43	0.00		156,694,965.00	10,570	97,246.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.11770		15.11770	15.14630	15.14630		14.90	0.00		0.00	0	16,769.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	164.09590		0.16410	161.75780	0.16176	164.096	13.55	0.20		0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	277.00960		0.27701	284.91290	0.28491	277.010	16.95	0.27		0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.41520		15.41520	15.44350	15.44350		13.97	0.00		8,940,816.00	580	4,442.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	594.63000		0.59463	585.50340	0.58550	594.630	14.59	0.40		0.00	0	5,648.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.71120		15.71120	15.73880	15.73880		15.15	0.00		0.00	0	1.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.79207		94.79207	94.65394	94.65394			0.00		0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.80101		91.80101	91.63254	91.63254			0.00		0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.54202		90.54202	90.35545	90.35545			0.00		0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.68297		92.68297	92.49879	92.49879			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 21/12/2026	Interest Rate Swap	96.43439	96.43439	96.26737	96.26737					0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	94.98479	94.98479	94.83339	94.83339					0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	97.03421	97.03421	96.89413	96.89413					0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	100.73492	100.73492	100.60010	100.60010					0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61265	99.61265	99.61150	99.61150					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.81952	99.81952	99.81568	99.81568					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.74720	99.74720	99.74389	99.74389					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.87788	99.87788	99.87170	99.87170					0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.00342	100.00342	99.99518	99.99518					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.84524	99.84524	99.84262	99.84262					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.02889	99.02889	99.02566	99.02566					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.56221	98.56221	98.55736	98.55736					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.47339	98.47339	98.46387	98.46387					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.83000	98.83000	98.82000	98.82000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.19938	99.19938	99.18434	99.18434					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.57571	99.57571	99.55255	99.55255					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.97208	99.97208	99.94432	99.94432					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.13988	96.13988	96.08556	96.08556					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.36381	95.36381	95.30468	95.30468					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.55187	94.55187	94.48911	94.48911					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.70804	94.70804	94.64440	94.64440					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.86679	96.86679	96.80663	96.80663					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.97036	96.97036	96.91304	96.91304					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.14269	98.14269	98.08172	98.08172					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.32874	100.32874	100.25802	100.25802					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	545.44000	545.44000	545.85100	545.85100					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	555.86000	555.86000	556.28400	556.28400					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	566.66900	566.66900	567.09600	567.09600					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	629.65300	629.65300	631.18600	631.18600					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	641.68200	641.68200	643.25000	643.25000					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	654.15900	654.15900	655.75200	655.75200					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	564.02700	564.02700	565.68600	565.68600					0.00	16,920,810.00	3	599.00
ALBI	On 02/11/2017	Index Future	574.80200	574.80200	576.49800	576.49800					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	585.97900	585.97900	587.70300	587.70300					0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.99050	9.99050	10.06010	10.06010				13.48	0.00	0.00	0	23,338.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.12580	10.12580	10.19640	10.19640				13.63	0.00	0.00	0	4,193.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.26030	10.26030	10.33060	10.33060				12.88	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
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.39160		10.39160		10.46170	10.46170		12.51	0.00	0.00	0	2,042.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.98480		9.98480		10.01370	10.01370		13.50	0.00	0.00	0	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.14430		10.14430		10.17350	10.17350		13.66	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.30170		10.30170		10.32960	10.32960		13.56	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.66220		13.66220		13.68580	13.68580		14.91	0.00	0.00	0	1,215.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.94860		13.94860		13.97290	13.97290		15.44	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.24190		14.24190		14.26630	14.26630		15.54	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.92720		1.92720		1.93200	1.93200		14.18	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.94340		1.94340		1.94810	1.94810		14.69	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.95880		1.95880		1.96340	1.96340		14.67	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.00290		2.00290		2.00540	2.00540		14.25	0.00	600,870.00	300	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.04340		2.04340		2.04630	2.04630		14.56	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	10.82418		77.87288		10.77644	78.16445			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.91906		75.56883		10.86956	75.86667			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	11.01625		77.03817		10.96513	77.34109			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	10.98856		81.37411		10.94587	81.67042			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.08124		78.66700		11.03695	78.96980			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.17297		80.19663		11.12729	80.50448			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	562.75200		562.75200		564.38100	564.38100			0.00	0.00	0	406.00

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 02/11/2017	GOVI	573.50300		573.50300		575.16700	575.16700			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	584.65400		584.65400		586.34600	586.34600			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.70080		1.70080		1.70580	1.70580		15.38	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.72880		1.72880		1.73380	1.73380		15.20	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.75560		1.75560		1.76030	1.76030		15.59	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	128.18992		128.18992		128.34733	128.34733			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	130.66849		130.66849		130.83091	130.83091			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	131.91036		131.91036		132.07434	132.07434			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	103.44472		103.44472		103.42743	103.42743			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	105.20214		105.20214		105.04448	105.04448			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future	106.15965		106.15965		106.00063	106.00063			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	108.26705		108.26705		108.10348	108.10348			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	130.60365		130.60365		130.58237	130.58237			0.00	0.00	0	22,539.00
I2038	On 02/11/2017	Bond Future	133.12878		133.12878		133.10913	133.10913			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	134.25048		134.25048		134.22879	134.22879			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	128.00320		128.00320		127.98216	127.98216			0.00	14,208,355.20	111	23,901.00
I2046	On 02/11/2017	Bond Future	128.89501		128.89501		128.87542	128.87542			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	131.45388		131.45388		131.43199	131.43199			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	136.02543		136.02543		136.00261	136.00261			0.00	0.00	0	26,059.00
I2050	On 02/11/2017	Bond Future	138.65516		138.65516		138.63435	138.63435			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	139.71589		139.71589		139.69297	139.69297			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	250.14700		250.14700		250.12400	250.12400			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future	254.98400		254.98400		254.96400	254.96400			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	260.04600		260.04600		260.02200	260.02200			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

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 15/11/2017		Jibar Tradeable Future	7.13000	92.87000		7.13000	92.87000			0.00	0.00	0	0.00
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	0.12560	0.12560		0.12600	0.12600			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017		Foreign Exchange Future	0.12520	0.12520		0.12550	0.12550			0.00	0.00	0	0.00
KES / R	On 19/03/2018		Foreign Exchange Future	0.12450	0.12450		0.12530	0.12530			0.00	0.00	0	0.00
KES / R	On 18/06/2018		Foreign Exchange Future	0.12250	0.12250		0.12400	0.12400			0.00	0.00	0	1,145.00
NOK/R	On 18/09/2017		Foreign Exchange Future	1.55650	1.55650		1.55570	1.55570		12.93	0.00	0.00	0	0.00
NOK/R	On 18/12/2017		Foreign Exchange Future	1.58220	1.58220		1.58160	1.58160		13.48	0.00	0.00	0	0.00
NOK/R	On 19/03/2018		Foreign Exchange Future	1.60800	1.60800		1.60700	1.60700		13.11	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017		Foreign Exchange Future	9.55460	9.55460		9.59660	9.59660		14.08	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017		Foreign Exchange Future	9.67850	9.67850		9.72170	9.72170		14.31	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018		Foreign Exchange Future	9.80070	9.80070		9.84290	9.84290		13.92	0.00	0.00	0	0.00
PULA / R	On 18/09/2017		Foreign Exchange Future	1.28210	1.28210		1.28520	1.28520			0.00	0.00	0	0.00
PULA / R	On 18/12/2017		Foreign Exchange Future	1.29380	1.29380		1.29980	1.29980			0.00	0.00	0	0.00
PULA / R	On 19/03/2018		Foreign Exchange Future	1.31470	1.31470		1.31690	1.31690			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017		Foreign Exchange Future	1.27010	1.27010		1.26600	1.26600			0.00	2,667,210.00	2,100	2,126.00
QUANTO £ / \$	On 18/12/2017		Foreign Exchange Future	1.27360	1.27360		1.26960	1.26960			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018		Foreign Exchange Future	1.27720	1.27720		1.27350	1.27350			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017		Foreign Exchange Future	1.11980	1.11980		1.11860	1.11860			0.00	0.00	0	2.00
QUANTO € / \$	On 18/12/2017		Foreign Exchange Future	1.12540	1.12540		1.12420	1.12420			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018		Foreign Exchange Future	1.13140	1.13140		1.13020	1.13020			0.00	0.00	0	0.00
R186	On 03/08/2017		Bond Future	8.58736	113.49731		8.54781	113.76883		7.03	0.00	431,062,783.38	3,798	123,870.00
R186	On 03/08/2017	8.65	Put	903.47000	0.90347		800.24000	0.80024	903.470	7.12	0.43	0.00	0	2,500.00
R186	On 03/08/2017	8.75	Put	643.41000	0.64341		564.24000	0.56424	643.410	7.18	0.34	0.00	0	3,654.00
R186	On 03/08/2017	8.80	Put	536.85000	0.53685		0.00000	0.00000	536.850	7.21	0.30	240,388,076.90	7,100	7,100.00
R186	On 03/08/2017	8.85	Put	444.55000	0.44455		386.09000	0.38609	444.550	7.24	0.26	0.00	0	750.00
R186	On 03/08/2017	9.35	Put	44.69000	0.04469		37.28000	0.03728	44.690	7.54	0.04	0.00	0	750.00
R186	On 03/08/2017	9.50	Put	19.53000	0.01953		16.15000	0.01615	19.530	7.63	0.02	0.00	0	6,500.00
R186	On 02/11/2017		Bond Future	8.62154	115.66552		8.58017	115.94334		7.28	0.00	0.00	0	4.00
R186	On 02/11/2017	9.00	Put	1,074.22000	1.07422		0.00000	0.00000	1,074.220	7.56	0.31	179,735,336.62	5,000	5,000.00
R186	On 01/02/2018		Bond Future	8.65298	112.61178		8.61001	112.89393		7.33	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

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/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	296.46052		296.46052		296.41049	296.41049			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future	302.19240		302.19240		302.14610	302.14610			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future	301.13805		301.13805		301.08690	301.08690			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	241.93771		241.93771		241.58824	241.58824			0.00	6,048,442.75	25	30,532.00
R202	On 02/11/2017	Bond Future	246.61553		246.61553		246.26308	246.26308			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future	247.76470		247.76470		247.40193	247.40193			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	8.00828		102.24093		7.98322	102.35100		4.68	0.00	15,642,862.29	153	38,317.00
R2023	On 02/11/2017	Bond Future	8.02583		100.26379		7.99910	100.37690		4.40	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future	8.03900		102.21334		8.01087	102.32771		4.41	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	9.17454		91.54788		9.12546	91.88741			0.00	0.00	0	42,791.00
R2030	On 02/11/2017	Bond Future	9.21920		93.29679		9.16833	93.64374			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future	9.26239		91.10577		9.20989	91.45855			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	9.36947		94.08830		9.32549	94.41364		10.03	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future	9.41980		91.72777		9.37425	92.06032		11.08	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.46860		93.51134		9.42169	93.84940		10.56	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	9.63126		97.52415		9.58741	97.87538			0.00	0.00	0	10,528.00
R2035	On 02/11/2017	Bond Future	9.68745		94.88643		9.64211	95.24520			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.74354		96.73141		9.69685	97.09626			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	9.74342		89.41943		9.69469	89.80677		11.95	0.00	0.00	0	66,825.00
R2037	On 02/11/2017	Bond Future	9.79685		91.12772		9.74655	91.52328		12.71	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future	9.84959		88.64419		9.79785	89.04656		12.68	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	7.41109		101.78854		7.39905	101.80405		0.97	0.00	36,134,931.70	355	42,142.00
R204	On 02/11/2017	Bond Future	7.33018		103.73306		7.31439	103.74986		0.50	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	On 01/02/2018	Bond Future		7.16814	101.70990		7.14885	101.72603		0.68	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		9.78816	93.07881		9.73943	93.49449		12.55	0.00	0.00	0	13,856.00
R2040	On 02/11/2017	Bond Future		9.84117	94.85688		9.79088	95.28147		13.36	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.89349	92.19557		9.84178	92.62749		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		9.83769	89.99905		9.80416	90.28651		13.16	0.00	0.00	0	23,670.00
R2044	On 02/11/2017	Bond Future		9.88986	91.71833		9.85525	92.01217		14.05	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		9.94135	89.12116		9.90582	89.41978		14.00	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		9.78472	93.81234		9.74589	94.15573		13.05	0.00	0.00	0	78,556.00
R2048	On 02/11/2017	Bond Future		9.83739	91.16703		9.79732	91.51788		14.59	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future		9.88982	92.93972		9.84866	93.29649		13.87	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		7.49338	99.93267		7.47217	99.97897		1.77	0.00	0.00	0	45,774.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,507.64000	1.50764	1,553.55000	1.55355	1,507.640	1.89	0.99	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.45573	101.84177		7.43144	101.88991		1.36	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.39280	100.17997		7.36570	100.22806		1.50	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		7.60367	99.71086		7.59328	99.74290		2.87	0.00	0.00	0	35,097.00
R208	On 02/11/2017	Bond Future		7.59243	98.21378		7.58085	98.24738		2.42	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future		7.56929	100.12346		7.55704	100.15674		2.50	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		9.59383	73.42473		9.54481	73.75377		11.86	0.00	7,489,322.46	102	74,098.00
R209	On 02/11/2017	Bond Future		9.64292	71.67744		9.59238	72.01350		13.34	0.00	0.00	0	790.00
R209	On 02/11/2017	Bond Future	8.30	Call	118.80000	0.11880	135.87000	0.13587	118.800	12.74	0.05	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	747.22000	0.74722	824.69000	0.82469	747.220	13.04	0.23	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	2,005.36000	2.00536	1,854.12000	1.85412	2,005.360	13.58	0.44	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,377.16000	1.37716	1,261.25000	1.26125	1,377.160	13.81	0.33	0.00	0	3,360.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/11/2017	Bond Future	10.60	Put	494.02000		0.49402		441.73000	0.44173	494.020	14.27	0.15	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.69057		73.07118		9.63868	73.41308		12.68	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			186.36001		186.36001		186.50233	186.50233			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			187.56314		187.56314		187.71107	187.71107			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			191.28668		191.28668		191.43511	191.43511			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			148.75289		148.75289		148.75932	148.75932			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			151.62894		151.62894		151.63786	151.63786			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			152.57893		152.57893		152.58604	152.58604			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			9.26234		85.78233		9.21821	86.07864		9.79	0.00	0.00	0	55,659.00
R213	On 02/11/2017	Bond Future			9.31027		83.87114		9.26459	84.17397		10.86	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.35764		85.50195		9.31058	85.80984		10.37	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			9.70861		73.32639		9.66465	73.63316		12.54	0.00	0.00	0	37,026.00
R214	On 02/11/2017	Bond Future			9.75895		71.43078		9.71365	71.74411		14.19	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.80893		72.81971		9.76243	73.13843		13.44	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			22,710.77000		22,710.77000		22,758.99000	22,758.99000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future			9.53260		9.53260		9.56390	9.56390		13.83	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future			3.66420		3.66420		3.65580	3.65580		13.89	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.59530		3.59530		3.58740	3.58740		14.36	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future			1.39080		1.39080		1.39450	1.39450			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future			1.36920		1.36920		1.37340	1.37340			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future			1.34900		1.34900		1.35280	1.35280			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
Total for Derivatives :											2,969,163,782.93	199,686	3 642 228.00
Grand Total:											2,969,163,782.93	199,686	3 642 228.00