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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/06/2017

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 30/06/2017	Any day expiry	12.99040	12.99040		12.99970	12.99970		17.54	0.00	0.00	0	4,630.00	
\$ / R	On 05/07/2017	Any day expiry	12.98990	12.98990		13.00660	13.00660		13.91	0.00	0.00	0	0.00	
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	0.99460	0.00099	1.38410	0.00138	0.995	23.93	0.01	0.00	0	5,000.00
\$ / R	On 06/07/2017	Any day expiry	12.99170	12.99170		12.97970	12.97970		14.05	0.00	0.00	0	0.00	
\$ / R	On 06/07/2017	Any day expiry	13.17	Call	43.38020	0.04338	0.00000	0.00000	43.380	15.27	0.26	68,299,181.40	20,000	20,000.00
\$ / R	On 07/07/2017	Any day expiry	12.99340	12.99340		13.00920	13.00920		14.30	0.00	0.00	0	5,100.00	
\$ / R	On 10/07/2017	Any day expiry	12.99870	12.99870		13.01300	13.01300		13.94	0.00	0.00	0	0.00	
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	1.80280	0.00180	3.08940	0.00309	1.803	19.98	0.01	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry	13.00280	13.00280		13.01800	13.01800		14.26	0.00	0.00	0	0.00	
\$ / R	On 12/07/2017	Any day expiry	12.65	Put	33.89290	0.03389	34.13360	0.03413	33.893	15.33	0.17	0.00	0	325.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	951.67950	0.95168	938.97290	0.93897	951.679	18.95	0.97	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.00710	0.00001	0.00560	0.00001	0.007	42.46	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry	13.00740	13.00740		13.02310	13.02310		14.50	0.00	0.00	0	3,920.00	
\$ / R	On 17/07/2017	Any day expiry	13.01430	13.01430		13.03070	13.03070		14.29	0.00	0.00	0	1,272.00	
\$ / R	On 18/07/2017	Any day expiry	13.01660	13.01660		13.03320	13.03320		14.40	0.00	0.00	0	0.00	
\$ / R	On 18/07/2017	Any day expiry	12.50	Put	22.37710	0.02238	17.32570	0.01733	22.377	14.47	0.11	0.00	0	34,000.00

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 19/07/2017	Any day expiry			13.01890	13.01890		13.03570	13.03570	14.50	0.00	0.00	0	1,080.00	
\$ / R			On 21/07/2017	Any day expiry			13.02350	13.02350		13.04080	13.04080	14.64	0.00	0.00	0	70.00	
\$ / R	12.85	Put	On 21/07/2017	Any day expiry			109.69640	0.10970		110.14420	0.11014	109.696	14.49	0.35	0.00	0	20,000.00
\$ / R			On 25/07/2017	Any day expiry			13.03280	13.03280		13.05090	13.05090	14.74	0.00	0.00	0	0.00	
\$ / R	13.20	Put	On 25/07/2017	Any day expiry			308.60460	0.30860		307.26460	0.30726	308.605	15.38	0.61	0.00	0	2,000.00
\$ / R	14.30	Call	On 25/07/2017	Any day expiry			8.04060	0.00804		11.95890	0.01196	8.041	18.57	0.03	0.00	0	2,000.00
\$ / R			On 27/07/2017	Any day expiry			13.03740	13.03740		13.05590	13.05590	14.85	0.00	0.00	0	0.00	
\$ / R	13.50	Put	On 27/07/2017	Any day expiry			542.61280	0.54261		536.43210	0.53643	542.613	16.71	0.77	0.00	0	60.00
\$ / R	16.53	Call	On 27/07/2017	Any day expiry			1.06830	0.00107		1.18170	0.00118	1.068	30.97	0.00	0.00	0	60.00
\$ / R			On 31/07/2017	Any day expiry			13.04660	13.04660		13.06610	13.06610	14.75	0.00	0.00	0	4,542.00	
\$ / R			On 04/08/2017	Any day expiry			13.05570	13.05570		13.07480	13.07480	14.92	0.00	0.00	0	1,350.00	
\$ / R			On 11/08/2017	Any day expiry			13.07070	13.07070		13.09010	13.09010	14.89	0.00	0.00	0	70.00	
\$ / R			On 17/08/2017	Any day expiry			13.08360	13.08360		13.10320	13.10320	15.03	0.00	0.00	0	0.00	
\$ / R	13.35	Put	On 17/08/2017	Any day expiry			457.83340	0.45783		452.17300	0.45217	457.833	15.86	0.62	0.00	0	34,000.00
\$ / R			On 29/08/2017	Any day expiry			13.10940	13.10940		13.12940	13.12940	14.95	0.00	0.00	0	0.00	
\$ / R	13.50	Put	On 29/08/2017	Any day expiry			579.83410	0.57983		572.29340	0.57229	579.834	16.15	0.66	0.00	0	60.00
\$ / R	16.84	Call	On 29/08/2017	Any day expiry			3.89700	0.00390		4.38560	0.00439	3.897	25.29	0.01	0.00	0	60.00
\$ / R			On 31/08/2017	Any day expiry			13.11370	13.11370		13.13370	13.13370	14.97	0.00	0.00	0	2,705.00	
\$ / R			On 18/09/2017	Foreign Exchange Future			13.15230	13.15230		13.17200	13.17200	15.10	0.00	827,713,695.90	62,933	870,992.00	
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future			24.87200	0.02487		22.56280	0.02256	24.872	13.28	0.07	0.00	0	37,202.00
\$ / R	12.20	Put	On 18/09/2017	Foreign Exchange Future			47.43600	0.04744		45.31820	0.04532	47.436	13.55	0.11	0.00	0	1,000.00
\$ / R	12.25	Put	On 18/09/2017	Foreign Exchange Future			54.93480	0.05493		52.98800	0.05299	54.935	13.61	0.13	0.00	0	10,000.00
\$ / R	12.26	Put	On 18/09/2017	Foreign Exchange Future			56.53380	0.05653		54.62780	0.05463	56.534	13.63	0.13	0.00	0	5,250.00
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future			105.94620	0.10595		105.62820	0.10563	105.946	13.95	0.21	0.00	0	33,086.00
\$ / R	12.60	Put	On 18/09/2017	Foreign Exchange Future			134.22300	0.13422		133.80560	0.13381	134.223	14.13	0.25	0.00	0	190.00
\$ / R	12.75	Call	On 18/09/2017	Foreign Exchange Future			587.45620	0.58746		606.49670	0.60650	587.456	14.39	0.69	0.00	0	3,500.00
\$ / R	12.75	Put	On 18/09/2017	Foreign Exchange Future			185.15620	0.18516		184.49670	0.18450	185.156	14.39	0.31	0.00	0	30,000.00
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future			204.45630	0.20446		203.68810	0.20369	204.456	14.48	0.33	0.00	0	3,000.00
\$ / R	12.90	Call	On 18/09/2017	Foreign Exchange Future			498.86140	0.49886		517.53660	0.51754	498.861	14.66	0.62	0.00	0	400.00
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future			293.30490	0.29330		291.96020	0.29196	293.305	14.83	0.42	0.00	0	10,000.00
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future			445.60490	0.44560		463.96020	0.46396	445.605	14.83	0.58	0.00	0	5,551.00
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future			366.34430	0.36634		364.44840	0.36445	366.344	15.08	0.48	0.00	0	90.00
\$ / R	13.20	Call	On 18/09/2017	Foreign Exchange Future			353.67740	0.35368		371.10310	0.37110	353.677	15.23	0.49	0.00	0	5,000.00
\$ / R	13.30	Call	On 18/09/2017	Foreign Exchange Future			315.74230	0.31574		332.46290	0.33246	315.742	15.50	0.45	0.00	0	500.00
\$ / R	13.40	Call	On 18/09/2017	Foreign Exchange Future			281.69190	0.28169		297.67480	0.29767	281.692	15.76	0.42	0.00	0	600.00
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future			529.39190	0.52939		525.67480	0.52567	529.392	15.76	0.58	0.00	0	3,500.00
\$ / R	13.45	Call	On 18/09/2017	Foreign Exchange Future			266.02440	0.26602		281.63250	0.28163	266.024	15.90	0.40	0.00	0	4,375.00
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future			251.21480	0.25121		266.44190	0.26644	251.215	16.03	0.38	0.00	0	6,020.00
\$ / R	13.63	Put	On 18/09/2017	Foreign Exchange Future			694.13870	0.69414		688.66790	0.68867	694.139	16.38	0.66	0.00	0	216,712.00
\$ / R	13.75	Put	On 18/09/2017	Foreign Exchange Future			786.37840	0.78638		779.98980	0.77999	786.378	16.70	0.70	0.00	0	20,000.00
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future			794.23570	0.79424		787.77220	0.78777	794.236	16.72	0.70	0.00	0	960.00
\$ / R	13.80	Call	On 18/09/2017	Foreign Exchange Future			178.21850	0.17822		191.15240	0.19115	178.218	16.83	0.29	0.00	0	10,000.00
\$ / R	13.94	Call	On 18/09/2017	Foreign Exchange Future			151.53990	0.15154		163.25500	0.16326	151.540	17.18	0.25	0.00	0	1,250.00
\$ / R	14.00	Call	On 18/09/2017	Foreign Exchange Future			141.40530	0.14141		152.61910	0.15262	141.405	17.33	0.23	0.00	0	3,000.00

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 18/09/2017	Foreign Exchange Future	14.20	Call	112.47210	0.11247	122.11650	0.12212	112.472	17.82	0.19	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,177.64730	1.17765	1,167.44350	1.16744	1,177.647	17.87	0.81	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	106.27280	0.10627	115.55080	0.11555	106.273	17.95	0.18	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,265.90500	1.26591	1,254.98810	1.25499	1,265.905	18.12	0.83	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	97.10700	0.09711	105.82190	0.10582	97.107	18.15	0.17	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,400.51530	1.40052	1,388.59850	1.38860	1,400.515	18.48	0.85	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	79.72820	0.07973	87.30510	0.08731	79.728	18.52	0.14	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	74.83100	0.07483	82.07430	0.08207	74.831	18.60	0.13	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	60.31080	0.06031	66.50090	0.06650	60.311	18.87	0.11	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	42.29080	0.04229	47.02190	0.04702	42.291	19.30	0.08	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	12.85560	0.01286	14.61930	0.01462	12.856	21.01	0.03	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	8.88800	0.00889	10.13720	0.01014	8.888	21.94	0.02	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	8.14340	0.00814	9.29270	0.00929	8.143	22.17	0.02	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	6.33540	0.00634	7.23610	0.00724	6.335	22.86	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	5.40900	0.00541	6.17950	0.00618	5.409	23.32	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	5.28570	0.00529	6.03850	0.00604	5.286	23.39	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	1.18110	0.00118	1.39600	0.00140	1.181	23.55	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.17170	13.17170	13.19110	13.19110		15.12	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	607.06390	0.60706	603.67780	0.60368	607.064	16.01	0.61	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	5.59590	0.00560	6.60840	0.00661	5.596	22.67	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.17380	13.17380	13.19320	13.19320		15.12	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.17600	13.17600	13.19540	13.19540		15.14	0.00	0.00	0	730.00
\$ / R	On 23/10/2017	Any day expiry			13.22730	13.22730	13.24670	13.24670		15.20	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.23580	13.23580	13.25520	13.25520		15.35	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	301.08150	0.30108	301.06780	0.30107	301.082	14.75	0.37	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	630.03310	0.63003	627.95010	0.62795	630.033	15.92	0.57	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	214.06130	0.21406	227.45950	0.22746	214.061	17.27	0.28	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	6.43940	0.00644	7.72990	0.00773	6.439	20.86	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.27210	13.27210	13.29150	13.29150		15.30	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.30410	13.30410	13.32360	13.32360		15.38	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	648.02580	0.64803	647.03780	0.64704	648.026	15.79	0.54	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	17.06700	0.01707	16.48230	0.01648	17.067	21.97	0.03	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.34680	13.34680	13.36630	13.36630		15.43	0.00	6,806,868.00	510	121,346.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	50.84410	0.05084	52.12270	0.05212	50.844	13.93	0.08	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	71.18700	0.07119	73.01560	0.07302	71.187	13.39	0.11	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	109.61070	0.10961	111.56950	0.11157	109.611	13.66	0.16	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	155.09610	0.15510	156.99910	0.15700	155.096	13.90	0.21	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	183.43820	0.18344	185.23970	0.18524	183.438	14.03	0.23	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	231.89330	0.23189	233.42990	0.23343	231.893	14.22	0.27	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	378.51810	0.37852	379.62650	0.37963	378.518	14.81	0.38	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	428.05090	0.42805	428.98250	0.42898	428.051	14.99	0.41	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	438.33920	0.43834	439.23100	0.43923	438.339	15.02	0.41	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Call	650.81010	0.65081	671.13400	0.67113	650.810	15.08	0.58	0.00	0	40.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	469.95680	0.46996	470.71310	0.47071	469.957	15.13	0.43	0.00	0	16,000.00

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 18/12/2017	Foreign Exchange Future	13.21	Put	486.17980	0.48618	486.86890	0.48687	486.180	15.18	0.44	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	605.03520	0.60504	625.12380	0.62512	605.035	15.25	0.55	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	565.45150	0.56545	565.77170	0.56577	565.452	15.43	0.48	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	595.46310	0.59546	595.56170	0.59556	595.463	15.53	0.49	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	504.36890	0.50437	523.50240	0.52350	504.369	15.72	0.48	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,004.97560	1.00498	1,002.02970	1.00203	1,004.976	16.70	0.64	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,401.60410	1.40160	1,395.46850	1.39547	1,401.604	17.69	0.73	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	174.81190	0.17481	185.27740	0.18528	174.812	18.54	0.20	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	161.60560	0.16161	171.48590	0.17149	161.606	18.70	0.18	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	160.46160	0.16046	170.28920	0.17029	160.462	18.72	0.18	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	122.95260	0.12295	130.96400	0.13096	122.953	19.28	0.14	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	87.79360	0.08779	93.87300	0.09387	87.794	20.03	0.11	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	46.04960	0.04605	47.00920	0.04701	46.050	21.93	0.06	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	43.51070	0.04351	44.17070	0.04417	43.511	22.12	0.05	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	21.50740	0.02151	21.68870	0.02169	21.507	22.30	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.35540	13.35540	13.37480	13.37480		15.44	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	659.95820	0.65996	659.78210	0.65978	659.958	15.73	0.52	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	24.80050	0.02480	25.20260	0.02520	24.801	22.39	0.03	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry			13.37890	13.37890	13.39770	13.39770		15.37	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry			13.46680	13.46680	13.48080	13.48080		15.51	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.47100	13.47100	13.48480	13.48480		15.51	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.53800	13.53800	13.54810	13.54810		15.62	0.00	0.00	0	9,989.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	233.33100	0.23333	239.88680	0.23989	233.331	14.05	0.23	0.00	0	41,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	425.45010	0.42545	432.72700	0.43273	425.450	14.70	0.35	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	622.25520	0.62226	629.79960	0.62980	622.255	15.33	0.44	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	343.17010	0.34317	356.74710	0.35675	343.170	17.90	0.29	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	307.95830	0.30796	320.67850	0.32068	307.958	18.16	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	255.72340	0.25572	267.00790	0.26701	255.723	18.62	0.22	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	250.42910	0.25043	261.55210	0.26155	250.429	18.68	0.22	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	220.09210	0.22009	230.25750	0.23026	220.092	19.01	0.20	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	193.99730	0.19400	203.27040	0.20327	193.997	19.33	0.17	0.00	0	750.00
\$ / R	On 25/04/2018	Any day expiry			13.61440	13.61440	13.62490	13.62490		15.65	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,775.50740	1.77551	1,780.10860	1.78011	1,775.507	17.85	0.70	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	264.52460	0.26452	276.34510	0.27635	264.525	18.89	0.22	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.64710	13.64710	13.65920	13.65920		15.72	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.65530	13.65530	13.66780	13.66780		15.70	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.72490	13.72490	13.74060	13.74060		15.72	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	24.03370	0.02403	16.93550	0.01694	24.034	12.74	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	440.83010	0.44083	449.87330	0.44987	440.830	14.57	0.32	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	457.78420	0.45778	466.86900	0.46687	457.784	14.61	0.33	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	480.94350	0.48094	488.62050	0.48862	480.943	14.69	0.34	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	797.27640	0.79728	804.56970	0.80457	797.276	15.62	0.45	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	459.96600	0.45997	479.33440	0.47933	459.966	17.76	0.32	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	453.93910	0.45394	473.55970	0.47356	453.939	17.80	0.32	0.00	0	2,700.00

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	16.38	Call	270.87110		0.27087		283.69320	0.28369	270.871	19.33	0.20	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.84370		13.84370		13.86060	13.86060		16.06	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.91880		13.91880		13.93560	13.93560		16.21	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	25.43590		0.02544		21.08760	0.02109	25.436	12.06	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	434.79210		0.43479		443.40130	0.44340	434.792	14.72	0.28	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	447.77170		0.44777		463.32400	0.46332	447.772	19.08	0.28	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.04120		14.04120		14.05770	14.05770		16.49	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.10780		14.10780		14.12410	14.12410		16.58	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.23880		14.23880		14.25480	14.25480		16.79	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.30970		14.30970		14.32550	14.32550		16.84	0.00	0.00	0	1,500.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.15230		13.15230		13.17200	13.17200		15.10	0.00	144,675.30	11	392.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.34680		13.34680		13.36630	13.36630		15.43	0.00	66,734.00	5	52.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.53800		13.53800		13.54810	13.54810		15.62	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.72490		13.72490		13.74060	13.74060		15.72	0.00	0.00	0	182.00
£ / R	On 30/06/2017	Any day expiry			16.88230		16.88230		16.83710	16.83710		15.98	0.00	0.00	0	5.00
£ / R	On 31/07/2017	Any day expiry			16.96760		16.96760		16.94090	16.94090		15.00	0.00	0.00	0	25.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.13040		17.13040		17.10220	17.10220		15.47	0.00	107,818,737.60	6,294	41,406.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	726.84440		0.72684		721.95080	0.72195	726.844	15.15	0.65	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	17.80	Call	270.28520		0.27029		275.14740	0.27515	270.285	16.47	0.32	0.00	0	1,200.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.43030		17.43030		17.40050	17.40050		15.81	0.00	348,606.00	20	8,523.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.72880		17.72880		17.68430	17.68430		16.00	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.02140		18.02140		17.98630	17.98630		16.18	0.00	72,085.60	4	3,441.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11720		0.11720		0.11792	0.11792		18.53	0.00	0.00	0	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.11945		0.11945		0.12016	0.12016		15.84	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12175		0.12175		0.12239	0.12239		14.71	0.00	0.00	0	0.00
€ / R	On 30/06/2017	Any day expiry			14.84470		14.84470		14.78300	14.78300		13.69	0.00	0.00	0	4.00
€ / R	On 31/07/2017	Any day expiry			14.92700		14.92700		14.88320	14.88320		13.65	0.00	0.00	0	2.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.08700		15.08700		15.04220	15.04220		14.16	0.00	42,650,949.00	2,827	86,945.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.38710		15.38710		15.33960	15.33960		14.59	0.00	5,385,485.00	350	17,299.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	98.83950		0.09884		110.16680	0.11017	98.840	13.06	0.14	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	312.74970		0.31275		313.49390	0.31349	312.750	16.18	0.30	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.68930		15.68930		15.62840	15.62840		14.72	0.00	0.00	0	4,842.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	448.03790		0.44804		480.18770	0.48019	448.038	13.90	0.34	0.00	0	5,648.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.98830		15.98830		15.93590	15.93590		14.85	0.00	0.00	0	1.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.65471		95.65471		95.46847	95.46847			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.70485		92.70485		92.51660	92.51660			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.48515		91.48515		91.29282	91.29282			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.65584		93.65584		93.45763	93.45763			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.43299		97.43299		97.22689	97.22689			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		96.03401	96.03401		95.81257	95.81257			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		98.11062	98.11062		97.87950	97.87950			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		101.81957	101.81957		101.58425	101.58425			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.61264	99.61264		99.61264	99.61264			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.81566	99.81566		99.81070	99.81070			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.75873	99.75873		99.74659	99.74659			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.90670	99.90670		99.88704	99.88704			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.05357	100.05357		100.02328	100.02328			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.84267	99.84267		99.83773	99.83773			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.04031	99.04031		99.02826	99.02826			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.59328	98.59328		98.57313	98.57313			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.52333	98.52333		98.49289	98.49289			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.90000	98.90000		98.86000	98.86000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.29586	99.29586		99.24605	99.24605			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.69369	99.69369		99.63305	99.63305			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		100.11480	100.11480		100.04311	100.04311			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.42665	96.42665		96.31676	96.31676			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.68213	95.68213		95.57002	95.57002			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.90423	94.90423		94.78893	94.78893			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		95.09635	95.09635		94.97786	94.97786			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		97.29022	97.29022		97.16933	97.16933			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		97.43025	97.43025		97.30483	97.30483			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.63069	98.63069		98.50138	98.50138			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		100.83269	100.83269		100.69866	100.69866			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		543.49400	543.49400		543.79700	543.79700			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		553.87400	553.87400		554.18000	554.18000			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		564.63100	564.63100		564.94300	564.94300			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		625.18000	625.18000		625.92800	625.92800			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		637.12000	637.12000		637.87900	637.87900			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		649.49400	649.49400		650.26800	650.26800			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		561.28500	561.28500		562.10100	562.10100			0.00	0.00	0	596.00
ALBI	On 02/11/2017	Index Future		572.00400	572.00400		572.83400	572.83400			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		583.11400	583.11400		583.96000	583.96000			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.08780	10.08780		10.02490	10.02490		13.21	0.00	1,089,482.40	108	23,268.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.22540	10.22540		10.16120	10.16120		13.40	0.00	0.00	0	4,481.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.36110	10.36110		10.28930	10.28930		13.07	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.49270	10.49270		10.42440	10.42440		12.91	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	10.14090		10.14090		10.09930	10.09930		13.24	0.00	1,014,090.00	100	360.00
CAD / R	On 18/12/2017	Foreign Exchange Future	10.30160		10.30160		10.25930	10.25930		13.45	0.00	4,120,640.00	400	750.00
CAD / R	On 19/03/2018	Foreign Exchange Future	10.45880		10.45880		10.40860	10.40860		13.61	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.81120		13.81120		13.79520	13.79520		14.69	0.00	5,524,480.00	400	1,308.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.10280		14.10280		14.08400	14.08400		15.14	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.39570		14.39570		14.36650	14.36650		15.24	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.92490		1.92490		1.92330	1.92330		13.99	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.94160		1.94160		1.94000	1.94000		14.61	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.95800		1.95800		1.95430	1.95430		14.74	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.04030		2.04030		2.03240	2.03240		14.65	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.08190		2.08190		2.07370	2.07370		14.93	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	10.87687		77.55304		10.85760	77.66978			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.97364		75.24249		10.95376	75.36111			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	11.07304		76.70382		11.05246	76.82472			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	11.04135		81.01033		11.01193	81.21271			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.13593		78.29587		11.10554	78.50172			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.22980		79.81654		11.19838	80.02629			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	560.00800		560.00800		560.80000	560.80000			0.00	0.00	0	409.00
GOVI	On 02/11/2017	GOVI	570.70300		570.70300		571.50700	571.50700			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	581.78700		581.78700		582.60700	582.60700			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.68870		1.68870		1.69160	1.69160		15.29	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.71670		1.71670		1.71970	1.71970		15.12	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.74330		1.74330		1.74510	1.74510		15.56	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	128.00486		128.00486		128.01914	128.01914			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	130.47883		130.47883		130.49286	130.49286			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	131.71067		131.71067		131.72582	131.72582			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	102.57027		102.57027		102.58192	102.58192			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	104.49997		104.49997		104.51168	104.51168			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future	105.44323		105.44323		105.45453	105.45453			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	107.53127		107.53127		107.54354	107.54354			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	129.74069		129.74069		129.75568	129.75568			0.00	0.00	0	22,539.00
I2038	On 02/11/2017	Bond Future	132.24840		132.24840		132.26302	132.26302			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	133.34620		133.34620		133.36196	133.36196			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	126.69942		126.69942		126.71378	126.71378			0.00	0.00	0	23,901.00
I2046	On 02/11/2017	Bond Future	127.56488		127.56488		127.57881	127.57881			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	130.09138		130.09138		130.10621	130.10621			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	132.96598		132.96598		132.98095	132.98095			0.00	0.00	0	26,059.00
I2050	On 02/11/2017	Bond Future	135.53582		135.53582		135.55060	135.55060			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	136.52799		136.52799		136.54384	136.54384			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	248.49400		248.49400		248.63500	248.63500			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future	253.29700		253.29700		253.44000	253.44000			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	258.31300		258.31300		258.46000	258.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future	7.29000		92.71000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future	7.27000		92.73000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.18000		92.82000		7.18000	92.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future	7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.02000		92.98000		7.02000	92.98000			0.00	0.00	0	0.00

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 20/03/2018	Jibar Tradeable Future			6.90000		93.10000		6.90000	93.10000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			6.93000		93.07000		6.93000	93.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			6.98000		93.02000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.04000		92.96000		7.04000	92.96000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12460		0.12460		0.12540	0.12540			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12460		0.12460		0.12400	0.12400			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12460		0.12460		0.12450	0.12450			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12350		0.12350		0.12190	0.12190			0.00	0.00	0	1,145.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.57220		1.57220		1.56380	1.56380		12.67	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.59840		1.59840		1.58960	1.58960		13.36	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.62450		1.62450		1.61450	1.61450		13.32	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.58710		9.58710		9.59560	9.59560		13.82	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.71230		9.71230		9.72070	9.72070		14.05	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.83470		9.83470		9.83730	9.83730		13.94	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.28260		1.28260		1.28530	1.28530			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.29740		1.29740		1.30000	1.30000			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.31410		1.31410		1.31620	1.31620			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.30250		1.30250		1.29840	1.29840			0.00	0.00	0	4,729.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30600		1.30600		1.30180	1.30180			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.30960		1.30960		1.30530	1.30530			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.14710		1.14710		1.14200	1.14200			0.00	0.00	0	22.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.15290		1.15290		1.14760	1.14760			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.15890		1.15890		1.15350	1.15350			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.70615		112.68701		8.68623	112.82234		7.03	0.00	254,221,894.56	2,256	135,252.00
R186	On 03/08/2017	Bond Future	8.65	Put	1,195.53000		1.19553		1,135.68000	1.13568	1,195.530	7.12	0.56	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	856.65000		0.85665		811.38000	0.81138	856.650	7.18	0.45	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.80	Put	715.38000		0.71538		676.77000	0.67677	715.380	7.21	0.40	0.00	0	7,100.00
R186	On 03/08/2017	Bond Future	8.85	Put	591.93000		0.59193		559.43000	0.55943	591.930	7.24	0.35	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	53.27000		0.05327		50.58000	0.05058	53.270	7.54	0.05	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	21.66000		0.02166		20.71000	0.02071	21.660	7.63	0.02	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.74542		114.83905		8.72473	114.97652		7.28	0.00	0.00	0	4.00
R186	On 02/11/2017	Bond Future	9.00	Put	1,292.69000		1.29269		1,251.11000	1.25111	1,292.690	7.56	0.36	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.78253		111.76682		8.76096	111.90692		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	295.30344		295.30344		295.66125	295.66125			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future	301.01073		301.01073		301.37431	301.37431			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future	299.91850		299.91850		300.29113	300.29113			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	240.38263		240.38263		240.40973	240.40973			0.00	0.00	0	30,532.00
R202	On 02/11/2017	Bond Future	245.02870		245.02870		245.05515	245.05515			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future	246.13467		246.13467		246.16329	246.16329			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	8.10911		101.79961		8.09394	101.86586		4.68	0.00	0.00	0	38,422.00
R2023	On 02/11/2017	Bond Future	8.13262		99.81352		8.11669	99.88053		4.40	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future	8.15285		101.75211		8.13594	101.82045		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	9.28145		90.81425		9.27189	90.87952			0.00	2,724,427.50	30	43,303.00
R2030	On 02/11/2017	Bond Future	9.32980		92.54865		9.31998	92.61474			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future	9.37716		90.34103		9.36699	90.40844			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	9.47135		93.34098		9.45165	93.48480		10.03	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future	9.52509		90.96567		9.50480	91.11182		11.08	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.57764		92.73243		9.55668	92.88141		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	9.67710		97.15910		9.66249	97.27521			0.00	0.00	0	10,528.00
R2035	On 02/11/2017	Bond Future	9.73481		94.51389		9.71980	94.63171			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.79271		96.34950		9.77720	96.46971			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	9.77355		89.18123		9.75394	89.33615		11.95	0.00	0.00	0	66,825.00
R2037	On 02/11/2017	Bond Future	9.82795		90.88451		9.80781	91.04189		12.71	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future	9.88192		88.39421		9.86115	88.55468		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	7.50121		101.67257		7.49526	101.68022		0.97	0.00	0.00	0	42,124.00
R204	On 02/11/2017	Bond Future	7.44187		103.61429		7.43497	103.62163		0.50	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future	7.31573		101.58659		7.30679	101.59405		0.68	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 21/12/2018	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future	9.84363	92.60930	9.81391	92.86037				12.55	0.00	64,826,510.00	700	14,089.00
R2040	On 02/11/2017	Bond Future	9.89835	94.37795	9.86779	94.63341				13.36	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future	9.95267	91.70526	9.92118	91.96563				13.33	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future	9.87300	89.69802	9.84326	89.95145				13.16	0.00	45,745,990.20	510	24,347.00
R2044	On 02/11/2017	Bond Future	9.92625	91.41114	9.89570	91.66890				14.05	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future	9.97908	88.80592	9.94761	89.06872				14.00	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future	9.81056	93.58511	9.78581	93.80273				13.05	0.00	0.00	0	78,556.00
R2048	On 02/11/2017	Bond Future	9.86404	90.93502	9.83862	91.15630				14.59	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future	9.91751	92.70113	9.89132	92.92677				13.87	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	7.58824	99.72595	7.57244	99.76035				1.77	0.00	0.00	0	45,818.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,301.36000	1.30136	1,335.60000	1.33560	1,301.360	1.89	0.99	0.00	0	51.00
R207	On 02/11/2017	Bond Future	7.56248	101.63054	7.54498	101.66512				1.36	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future	7.51559	99.96241	7.49567	99.99766				1.50	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future	7.69692	99.42395	7.68138	99.47169				2.87	0.00	9,942,395.00	100	35,409.00
R208	On 02/11/2017	Bond Future	7.69360	97.92082	7.67693	97.96902				2.42	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future	7.68022	99.82267	7.66208	99.87178				2.50	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution	100.00000	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	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	100.00000				0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future	9.65017	73.04935	9.63047	73.18027				11.86	0.00	0.00	0	73,958.00
R209	On 02/11/2017	Bond Future	9.70094	71.29455	9.68072	71.42764				13.34	0.00	55,823,632.65	783	800.00
R209	On 02/11/2017	Bond Future	8.30	Call	84.86000	0.08486	92.32000	0.09232	84.860	12.74	0.04	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	612.12000	0.61212	646.36000	0.64636	612.120	13.04	0.21	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	2,106.61000	2.10661	2,054.74000	2.05474	2,106.610	13.58	0.46	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,441.68000	1.44168	1,403.76000	1.40376	1,441.680	13.81	0.35	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	508.22000	0.50822	493.32000	0.49332	508.220	14.27	0.16	0.00	0	1,300.00

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 01/02/2018	Bond Future		9.75052	72.67921		9.72971	72.81490		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		185.31430	185.31430		185.85133	185.85133			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future		186.49591	186.49591		187.04245	187.04245			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future		190.18917	190.18917		190.74769	190.74769			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		148.52134	148.52134		148.66558	148.66558			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future		151.39184	151.39184		151.53823	151.53823			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future		152.32978	152.32978		152.48005	152.48005			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		9.35953	85.13490		9.33979	85.26583		9.79	0.00	0.00	0	58,458.00
R213	On 02/11/2017	Bond Future		9.41067	83.21089		9.39034	83.34399		10.86	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future		9.46165	84.82702		9.44065	84.96268		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		9.76497	72.93625		9.73516	73.14216		12.54	0.00	0.00	0	37,026.00
R214	On 02/11/2017	Bond Future		9.81696	71.03284		9.78636	71.24229		14.19	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future		9.86885	72.41245		9.83736	72.62599		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		22,829.65000	22,829.65000		22,815.40000	22,815.40000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future		9.54030	9.54030		9.53880	9.53880		13.57	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future		3.65980	3.65980		3.66270	3.66270		13.52	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future		3.59090	3.59090		3.59240	3.59240		14.36	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future		1.38170	1.38170		1.37240	1.37240			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future		1.35780	1.35780		1.34850	1.34850			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future		1.33940	1.33940		1.33200	1.33200			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 :											1,504,340,560.11	98,341	3,725,877.00
Grand Total:											1,504,340,560.11	98,341	3,725,877.00