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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/06/2017

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	13.11700	13.11700		12.99040	12.99040		10.99	0.00	187,971,410.00	14,320	0.00	
\$ / R	On 05/07/2017	Any day expiry	13.09440	13.09440		12.98990	12.98990		14.07	0.00	0.00	0	0.00	
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	1.37880	0.00138	0.99460	0.00099	1.379	24.70	0.01	0.00	0	5,000.00
\$ / R	On 06/07/2017	Any day expiry	13.09230	13.09230		12.99170	12.99170		14.74	0.00	0.00	0	0.00	
\$ / R	On 06/07/2017	Any day expiry	13.17	Call	69.23470	0.06923	43.38020	0.04338	69.235	15.41	0.39	0.00	0	20,000.00
\$ / R	On 07/07/2017	Any day expiry	13.09450	13.09450		12.99340	12.99340		15.22	0.00	0.00	0	5,100.00	
\$ / R	On 10/07/2017	Any day expiry	13.10120	13.10120		12.99870	12.99870		14.57	0.00	0.00	0	0.00	
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	2.47420	0.00247	1.80280	0.00180	2.474	19.98	0.02	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry	13.10570	13.10570		13.00280	13.00280		14.80	0.00	0.00	0	0.00	
\$ / R	On 12/07/2017	Any day expiry	12.65	Put	19.17130	0.01917	33.89290	0.03389	19.171	15.78	0.11	0.00	0	325.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	850.26710	0.85027	951.67950	0.95168	850.267	18.74	0.97	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.01730	0.00002	0.00710	0.00001	0.017	45.30	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry	13.11020	13.11020		13.00740	13.00740		14.93	0.00	0.00	0	3,920.00	
\$ / R	On 17/07/2017	Any day expiry	13.11690	13.11690		13.01430	13.01430		14.69	0.00	28,035,060.00	2,130	3,402.00	
\$ / R	On 18/07/2017	Any day expiry	13.11910	13.11910		13.01660	13.01660		14.80	0.00	0.00	0	0.00	
\$ / R	On 18/07/2017	Any day expiry	12.50	Put	11.61830	0.01162	22.37710	0.02238	11.618	14.38	0.06	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			13.12130	13.12130		13.01890	13.01890	14.89	0.00	0.00	0	1,080.00
\$ / R			On 21/07/2017	Any day expiry			13.12580	13.12580		13.02350	13.02350	15.04	0.00	0.00	0	70.00
\$ / R	12.85	Put	On 21/07/2017	Any day expiry			75.48360	0.07548	109.69640	0.10970	75.484	14.56	0.27	0.00	0	20,000.00
\$ / R			On 25/07/2017	Any day expiry			13.13470	13.13470		13.03280	13.03280	15.11	0.00	0.00	0	0.00
\$ / R	13.20	Put	On 25/07/2017	Any day expiry			244.78080	0.24478	308.60460	0.30860	244.781	15.31	0.54	0.00	0	2,000.00
\$ / R	14.30	Call	On 25/07/2017	Any day expiry			11.75570	0.01176	8.04060	0.00804	11.756	18.87	0.04	0.00	0	2,000.00
\$ / R			On 27/07/2017	Any day expiry			13.13920	13.13920		13.03740	13.03740	15.21	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 27/07/2017	Any day expiry			462.37620	0.46238	542.61280	0.54261	462.376	16.61	0.72	0.00	0	60.00
\$ / R	16.53	Call	On 27/07/2017	Any day expiry			1.04270	0.00104	1.06830	0.00107	1.043	30.52	0.00	0.00	0	60.00
\$ / R			On 31/07/2017	Any day expiry			13.14810	13.14810		13.04660	13.04660	15.10	0.00	58,411,908.50	4,439	5,342.00
\$ / R			On 04/08/2017	Any day expiry			13.15700	13.15700		13.05570	13.05570	15.26	0.00	0.00	0	1,350.00
\$ / R			On 11/08/2017	Any day expiry			13.17250	13.17250		13.07070	13.07070	15.18	0.00	0.00	0	70.00
\$ / R			On 17/08/2017	Any day expiry			13.18570	13.18570		13.08360	13.08360	15.29	0.00	0.00	0	0.00
\$ / R	13.35	Put	On 17/08/2017	Any day expiry			391.98410	0.39198	457.83340	0.45783	391.984	15.78	0.57	0.00	0	34,000.00
\$ / R			On 29/08/2017	Any day expiry			13.21220	13.21220		13.10940	13.10940	15.17	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 29/08/2017	Any day expiry			509.67130	0.50967	579.83410	0.57983	509.671	16.06	0.62	0.00	0	60.00
\$ / R	16.84	Call	On 29/08/2017	Any day expiry			3.69300	0.00369	3.89700	0.00390	3.693	24.62	0.01	0.00	0	60.00
\$ / R			On 31/08/2017	Any day expiry			13.21660	13.21660		13.11370	13.11370	15.19	0.00	0.00	0	2,705.00
\$ / R			On 18/09/2017	Foreign Exchange Future			13.25550	13.25550		13.15230	13.15230	15.30	0.00	1,460,013,792.00	110,144	853,912.00
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future			16.46630	0.01647	24.87200	0.02487	16.466	13.01	0.05	0.00	0	37,202.00
\$ / R	12.20	Put	On 18/09/2017	Foreign Exchange Future			34.34910	0.03435	47.43600	0.04744	34.349	13.38	0.09	0.00	0	1,000.00
\$ / R	12.25	Put	On 18/09/2017	Foreign Exchange Future			40.52560	0.04053	54.93480	0.05493	40.526	13.47	0.10	0.00	0	10,000.00
\$ / R	12.26	Put	On 18/09/2017	Foreign Exchange Future			41.85440	0.04185	56.53380	0.05653	41.854	13.49	0.10	0.00	0	5,250.00
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future			84.24160	0.08424	105.94620	0.10595	84.242	13.93	0.18	0.00	0	33,086.00
\$ / R	12.60	Put	On 18/09/2017	Foreign Exchange Future			108.54520	0.10855	134.22300	0.13422	108.545	14.11	0.21	0.00	0	190.00
\$ / R	12.75	Call	On 18/09/2017	Foreign Exchange Future			658.65110	0.65865	587.45620	0.58746	658.651	14.39	0.73	0.00	0	3,500.00
\$ / R	12.75	Put	On 18/09/2017	Foreign Exchange Future			153.15110	0.15315	185.15620	0.18516	153.151	14.39	0.27	35,721,635.40	10,000	20,000.00
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future			170.27590	0.17028	204.45630	0.20446	170.276	14.48	0.29	0.00	0	3,000.00
\$ / R	12.90	Call	On 18/09/2017	Foreign Exchange Future			563.48640	0.56349	498.86140	0.49886	563.486	14.66	0.67	0.00	0	400.00
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future			250.32000	0.25032	293.30490	0.29330	250.320	14.84	0.38	0.00	0	10,000.00
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future			505.82000	0.50582	445.60490	0.44560	505.820	14.84	0.62	0.00	0	5,551.00
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future			317.27280	0.31727	366.34430	0.36634	317.273	15.10	0.44	0.00	0	90.00
\$ / R	13.20	Call	On 18/09/2017	Foreign Exchange Future			404.14580	0.40415	353.67740	0.35368	404.146	15.21	0.54	0.00	0	5,000.00
\$ / R	13.30	Call	On 18/09/2017	Foreign Exchange Future			360.88500	0.36089	315.74230	0.31574	360.885	15.44	0.50	0.00	0	500.00
\$ / R	13.40	Call	On 18/09/2017	Foreign Exchange Future			322.74390	0.32274	281.69190	0.28169	322.744	15.70	0.46	0.00	0	600.00
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future			467.24390	0.46724	529.39190	0.52939	467.244	15.70	0.54	0.00	0	3,500.00
\$ / R	13.45	Call	On 18/09/2017	Foreign Exchange Future			305.13000	0.30513	266.02440	0.26602	305.130	15.83	0.44	0.00	0	4,375.00
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future			288.43890	0.28844	251.21480	0.25121	288.439	15.97	0.42	0.00	0	6,020.00
\$ / R	13.63	Put	On 18/09/2017	Foreign Exchange Future			623.59760	0.62360	694.13870	0.69414	623.598	16.31	0.63	0.00	0	216,712.00
\$ / R	13.75	Put	On 18/09/2017	Foreign Exchange Future			712.03140	0.71203	786.37840	0.78638	712.031	16.63	0.67	0.00	0	20,000.00
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future			719.59080	0.71959	794.23570	0.79424	719.591	16.65	0.67	0.00	0	960.00
\$ / R	13.80	Call	On 18/09/2017	Foreign Exchange Future			205.60200	0.20560	178.21850	0.17822	205.602	16.76	0.32	0.00	0	10,000.00
\$ / R	13.94	Call	On 18/09/2017	Foreign Exchange Future			175.48120	0.17548	151.53990	0.15154	175.481	17.12	0.28	0.00	0	1,250.00
\$ / R	14.00	Call	On 18/09/2017	Foreign Exchange Future			163.82120	0.16382	141.40530	0.14141	163.821	17.27	0.26	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	130.41650	0.13042	112.47210	0.11247	130.416	17.76	0.22	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,091.99260	1.09199	1,177.64730	1.17765	1,091.993	17.81	0.79	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	123.23580	0.12324	106.27280	0.10627	123.236	17.88	0.21	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,178.37680	1.17838	1,265.90500	1.26591	1,178.377	18.05	0.81	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	112.60300	0.11260	97.10700	0.09711	112.603	18.07	0.19	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,310.78850	1.31079	1,400.51530	1.40052	1,310.789	18.42	0.83	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	93.13440	0.09313	79.72820	0.07973	93.134	18.49	0.16	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	88.12680	0.08813	74.83100	0.07483	88.127	18.61	0.15	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	71.98660	0.07199	60.31080	0.06031	71.987	18.93	0.13	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	51.08400	0.05108	42.29080	0.04229	51.084	19.40	0.09	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	15.51320	0.01551	12.85560	0.01286	15.513	21.06	0.03	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	9.78470	0.00978	8.88800	0.00889	9.785	21.69	0.02	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	8.74250	0.00874	8.14340	0.00814	8.743	21.85	0.02	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	6.27850	0.00628	6.33540	0.00634	6.279	22.33	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	5.06480	0.00506	5.40900	0.00541	5.065	22.64	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	4.90640	0.00491	5.28570	0.00529	4.906	22.69	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	1.11830	0.00112	1.18110	0.00118	1.118	23.04	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.27490	13.27490	13.17170	13.17170		15.33	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	542.99240	0.54299	607.06390	0.60706	542.992	15.96	0.57	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	5.33660	0.00534	5.59590	0.00560	5.337	22.06	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.27700	13.27700	13.17380	13.17380		15.34	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.27920	13.27920	13.17600	13.17600		15.36	0.00	0.00	0	730.00
\$ / R	On 23/10/2017	Any day expiry			13.33100	13.33100	13.22730	13.22730		15.53	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.33970	13.33970	13.23580	13.23580		15.57	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	262.78720	0.26279	301.08150	0.30108	262.787	14.76	0.34	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	570.77190	0.57077	630.03310	0.63003	570.772	15.92	0.53	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	242.82290	0.24282	214.06130	0.21406	242.823	17.29	0.30	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	6.04400	0.00604	6.43940	0.00644	6.044	20.26	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.37650	13.37650	13.27210	13.27210		15.53	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.40900	13.40900	13.30410	13.30410		15.61	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	592.73680	0.59274	648.02580	0.64803	592.737	15.82	0.51	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	24.20400	0.02420	17.06700	0.01707	24.204	22.77	0.03	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.45230	13.45230	13.34680	13.34680		15.68	0.00	29,326,014.00	2,180	121,346.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	45.93590	0.04594	50.84410	0.05084	45.936	14.23	0.08	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	65.47670	0.06548	71.18700	0.07119	65.477	13.77	0.10	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	94.40990	0.09441	109.61070	0.10961	94.410	13.73	0.14	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	135.17230	0.13517	155.09610	0.15510	135.172	13.97	0.18	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	160.80780	0.16081	183.43820	0.18344	160.808	14.09	0.21	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	204.96540	0.20497	231.89330	0.23189	204.965	14.28	0.25	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	339.67110	0.33967	378.51810	0.37852	339.671	14.84	0.35	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	386.36060	0.38636	428.05090	0.42805	386.361	15.03	0.38	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	396.08320	0.39608	438.33920	0.43834	396.083	15.06	0.38	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Call	713.20920	0.71321	650.81010	0.65081	713.209	15.12	0.61	0.00	0	40.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	426.01920	0.42602	469.95680	0.46996	426.019	15.17	0.40	0.00	0	16,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	441.41070	0.44141	486.17980	0.48618	441.411	15.23	0.41	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	664.66460	0.66466	605.03520	0.60504	664.665	15.30	0.58	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	516.87330	0.51687	565.45150	0.56545	516.873	15.49	0.45	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	545.23920	0.54524	595.46310	0.59546	545.239	15.58	0.46	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	556.63720	0.55664	504.36890	0.50437	556.637	15.77	0.51	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	939.38770	0.93939	1,004.97560	1.00498	939.388	16.76	0.61	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,325.82920	1.32583	1,401.60410	1.40160	1,325.829	17.76	0.71	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	198.13830	0.19814	174.81190	0.17481	198.138	18.65	0.22	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	183.47120	0.18347	161.60560	0.16161	183.471	18.82	0.20	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	182.19780	0.18220	160.46160	0.16046	182.198	18.83	0.20	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	140.34750	0.14035	122.95260	0.12295	140.348	19.41	0.16	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	100.82850	0.10083	87.79360	0.08779	100.829	20.16	0.12	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	54.63800	0.05464	46.04960	0.04605	54.638	22.19	0.06	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	51.84990	0.05185	43.51070	0.04351	51.850	22.40	0.06	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	28.25540	0.02826	21.50740	0.02151	28.255	22.88	0.04	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.46090	13.46090	13.35540	13.35540		15.69	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	607.23510	0.60724	659.95820	0.65996	607.235	15.78	0.49	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	32.02300	0.03202	24.80050	0.02480	32.023	22.93	0.04	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry			13.48470	13.48470	13.37890	13.37890		15.70	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry			13.57410	13.57410	13.46680	13.46680		15.74	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.57840	13.57840	13.47100	13.47100		15.74	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.64640	13.64640	13.53800	13.53800		15.84	0.00	1,159,944.00	85	9,989.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	211.09610	0.21110	233.33100	0.23333	211.096	14.13	0.21	0.00	0	41,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	389.08450	0.38908	425.45010	0.42545	389.084	14.73	0.33	44,278,077.60	10,000	13,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	576.77210	0.57677	622.25520	0.62226	576.772	15.38	0.41	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	376.09810	0.37610	343.17010	0.34317	376.098	17.95	0.31	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	339.36320	0.33936	307.95830	0.30796	339.363	18.25	0.28	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	282.48550	0.28249	255.72340	0.25572	282.485	18.71	0.24	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	276.70400	0.27670	250.42910	0.25043	276.704	18.76	0.24	31,955,212.80	10,000	25,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	243.52920	0.24353	220.09210	0.22009	243.529	19.09	0.21	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	214.91350	0.21491	193.99730	0.19400	214.913	19.41	0.19	0.00	0	750.00
\$ / R	On 25/04/2018	Any day expiry			13.72430	13.72430	13.61440	13.61440		15.87	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,701.38580	1.70139	1,775.50740	1.77551	1,701.386	17.91	0.68	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	290.42000	0.29042	264.52460	0.26452	290.420	18.96	0.23	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.75780	13.75780	13.64710	13.64710		15.93	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.76610	13.76610	13.65530	13.65530		15.91	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.83720	13.83720	13.72490	13.72490		15.99	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	19.73640	0.01974	24.03370	0.02403	19.736	12.67	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	410.43430	0.41043	440.83010	0.44083	410.434	14.68	0.30	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	426.59830	0.42660	457.78420	0.45778	426.598	14.72	0.31	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	447.31140	0.44731	480.94350	0.48094	447.311	14.78	0.32	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	748.21110	0.74821	797.27640	0.79728	748.211	15.66	0.43	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	498.82960	0.49883	459.96600	0.45997	498.830	17.83	0.34	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	492.75220	0.49275	453.93910	0.45394	492.752	17.87	0.34	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	295.34500		0.29535		270.87110	0.27087	295.345	19.38	0.21	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.95860		13.95860		13.84370	13.84370		16.22	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.03570		14.03570		13.91880	13.91880		16.41	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	24.40550		0.02441		25.43590	0.02544	24.406	12.32	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	403.00920		0.40301		434.79210	0.43479	403.009	14.74	0.27	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	480.11090		0.48011		447.77170	0.44777	480.111	19.09	0.29	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.16130		14.16130		14.04120	14.04120		16.61	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.22970		14.22970		14.10780	14.10780		16.69	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.36410		14.36410		14.23880	14.23880		16.88	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.43680		14.43680		14.30970	14.30970		16.98	0.00	0.00	0	1,500.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.25550		13.25550		13.15230	13.15230		15.30	0.00	66,277.50	5	388.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.45230		13.45230		13.34680	13.34680		15.68	0.00	134,523.00	10	42.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.64640		13.64640		13.53800	13.53800		15.84	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.83720		13.83720		13.72490	13.72490		15.99	0.00	0.00	0	182.00
£ / R	On 30/06/2017	Any day expiry			17.01660		17.01660		16.88230	16.88230		13.88	0.00	85,083.00	5	0.00
£ / R	On 31/07/2017	Any day expiry			17.06850		17.06850		16.96760	16.96760		15.32	0.00	0.00	0	25.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.23320		17.23320		17.13040	17.13040		15.66	0.00	74,981,653.20	4,351	40,465.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	795.14830		0.79515		726.84440	0.72684	795.148	15.23	0.68	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	17.80	Call	303.01820		0.30302		270.28520	0.27029	303.018	16.50	0.35	0.00	0	1,200.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.53580		17.53580		17.43030	17.43030		16.02	0.00	0.00	0	8,523.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.83780		17.83780		17.72880	17.72880		16.15	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.13600		18.13600		18.02140	18.02140		16.25	0.00	0.00	0	3,441.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11843		0.11843		0.11720	0.11720		18.96	0.00	0.00	0	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12071		0.12071		0.11945	0.11945		16.20	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12305		0.12305		0.12175	0.12175		14.97	0.00	0.00	0	0.00
€ / R	On 30/06/2017	Any day expiry			14.98140		14.98140		14.84470	14.84470		9.86	0.00	59,925.60	4	0.00
€ / R	On 31/07/2017	Any day expiry			15.01000		15.01000		14.92700	14.92700		13.99	0.00	0.00	0	2.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.17180		15.17180		15.08700	15.08700		14.35	0.00	14,322,179.20	944	87,189.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.47380		15.47380		15.38710	15.38710		14.66	0.00	83,651,362.80	5,406	22,205.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	86.84210		0.08684		98.83950	0.09884	86.842	13.06	0.12	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	337.56990		0.33757		312.74970	0.31275	337.570	16.17	0.32	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.77940		15.77940		15.68930	15.68930		14.76	0.00	0.00	0	4,842.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	417.40020		0.41740		448.03790	0.44804	417.400	13.91	0.32	0.00	0	5,648.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.08320		16.08320		15.98830	15.98830		14.92	0.00	0.00	0	1.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.05001		96.05001		95.65471	95.65471			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.13060		93.13060		92.70485	92.70485			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.93567		91.93567		91.48515	91.48515			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.11897		94.11897		93.65584	93.65584			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.89954		97.89954		97.43299	97.43299			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		96.51337	96.51337		96.03401	96.03401			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		98.59439	98.59439		98.11062	98.11062			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		102.30077	102.30077		101.81957	101.81957			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		99.82232	99.82232		99.81566	99.81566			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.77840	99.77840		99.75873	99.75873			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.94240	99.94240		99.90670	99.90670			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.10376	100.10376		100.05357	100.05357			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.84907	99.84907		99.84267	99.84267			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.05983	99.05983		99.04031	99.04031			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.62828	98.62828		98.59328	98.59328			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.57394	98.57394		98.52333	98.52333			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.97000	98.97000		98.90000	98.90000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.37794	99.37794		99.29586	99.29586			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.79382	99.79382		99.69369	99.69369			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		100.22826	100.22826		100.11480	100.11480			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.58047	96.58047		96.42665	96.42665			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.84276	95.84276		95.68213	95.68213			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		95.07561	95.07561		94.90423	94.90423			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		95.28378	95.28378		95.09635	95.09635			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		97.49443	97.49443		97.29022	97.29022			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		97.65243	97.65243		97.43025	97.43025			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.86977	98.86977		98.63069	98.63069			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		101.08355	101.08355		100.83269	100.83269			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		542.26900	542.26900		543.49400	543.49400			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		552.62200	552.62200		553.87400	553.87400			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		563.35000	563.35000		564.63100	564.63100			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		621.77600	621.77600		625.18000	625.18000			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		633.64700	633.64700		637.12000	637.12000			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		645.94800	645.94800		649.49400	649.49400			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		558.64200	558.64200		561.28500	561.28500			0.00	0.00	0	596.00
ALBI	On 02/11/2017	Index Future		569.30800	569.30800		572.00400	572.00400			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		580.36000	580.36000		583.11400	583.11400			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.16000	10.16000		10.08780	10.08780		13.46	0.00	91,440.00	9	23,259.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.29930	10.29930		10.22540	10.22540		13.72	0.00	102,993.00	10	4,481.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.43710	10.43710		10.36110	10.36110		13.33	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.57150	10.57150		10.49270	10.49270		13.06	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		10.21890	10.21890		10.14090	10.14090		13.43	0.00	0.00	0	360.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.38080	10.38080		10.30160	10.30160		13.77	0.00	0.00	0	750.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.53950	10.53950		10.45880	10.45880		13.82	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.90250	13.90250		13.81120	13.81120		14.87	0.00	0.00	0	1,308.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.19530	14.19530		14.10280	14.10280		15.34	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.49290	14.49290		14.39570	14.39570		15.47	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.94370	1.94370		1.92490	1.92490		14.64	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.96070	1.96070		1.94160	1.94160		14.70	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		1.97680	1.97680		1.95800	1.95800		14.77	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future		2.05190	2.05190		2.04030	2.04030		14.64	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.09420	2.09420		2.08190	2.08190		14.99	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		10.94164	77.16269		10.87687	77.55304			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future		11.04074	74.84421		10.97364	75.24249			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future		11.14263	76.29716		11.07304	76.70382			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		11.11119	80.53349		11.04135	81.01033			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future		11.20830	77.80940		11.13593	78.29587			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future		11.30479	79.31988		11.22980	79.81654			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		557.31700	557.31700		560.00800	560.00800			0.00	0.00	0	409.00
GOVI	On 02/11/2017	GOVI		567.95700	567.95700		570.70300	570.70300			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	578.98300		578.98300		581.78700	581.78700			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.70150		1.70150		1.68870	1.68870		15.28	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.72970		1.72970		1.71670	1.71670		15.14	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.75670		1.75670		1.74330	1.74330		15.62	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	127.54556		127.54556		128.00486	128.00486			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	130.00949		130.00949		130.47883	130.47883			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	131.23008		131.23008		131.71067	131.71067			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	102.34267		102.34267		102.57027	102.57027			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	104.90563		104.90563		104.49997	104.49997			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future	105.85571		105.85571		105.44323	105.44323			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	107.95044		107.95044		107.53127	107.53127			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	129.72633		129.72633		129.74069	129.74069			0.00	8,043,032.46	62	22,601.00
I2038	On 02/11/2017	Bond Future	132.23251		132.23251		132.24840	132.24840			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	133.32808		133.32808		133.34620	133.34620			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	125.66168		125.66168		126.69942	126.69942			0.00	0.00	0	23,901.00
I2046	On 02/11/2017	Bond Future	126.50602		126.50602		127.56488	127.56488			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	129.00947		129.00947		130.09138	130.09138			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	131.16453		131.16453		132.96598	132.96598			0.00	17,313,717.96	132	26,191.00
I2050	On 02/11/2017	Bond Future	133.69850		133.69850		135.53582	135.53582			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	134.65230		134.65230		136.52799	136.52799			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	247.77800		247.77800		248.49400	248.49400			0.00	56,988,940.00	23	1,319.00
IGOV	On 02/11/2017	Index Future	252.56500		252.56500		253.29700	253.29700			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	257.56300		257.56300		258.31300	258.31300			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	0.12590	0.12590		0.12460	0.12460			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017		Foreign Exchange Future	0.12560	0.12560		0.12460	0.12460			0.00	0.00	0	0.00
KES / R	On 19/03/2018		Foreign Exchange Future	0.12490	0.12490		0.12460	0.12460			0.00	0.00	0	0.00
KES / R	On 18/06/2018		Foreign Exchange Future	0.12310	0.12310		0.12350	0.12350			0.00	0.00	0	1,145.00
NOK/R	On 18/09/2017		Foreign Exchange Future	1.58680	1.58680		1.57220	1.57220		13.52	0.00	0.00	0	0.00
NOK/R	On 18/12/2017		Foreign Exchange Future	1.61350	1.61350		1.59840	1.59840		13.34	0.00	0.00	0	0.00
NOK/R	On 19/03/2018		Foreign Exchange Future	1.64010	1.64010		1.62450	1.62450		13.82	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017		Foreign Exchange Future	9.68840	9.68840		9.58710	9.58710		13.91	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017		Foreign Exchange Future	9.81550	9.81550		9.71230	9.71230		14.15	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018		Foreign Exchange Future	9.94020	9.94020		9.83470	9.83470		14.11	0.00	0.00	0	0.00
PULA / R	On 18/09/2017		Foreign Exchange Future	1.29000	1.29000		1.28260	1.28260			0.00	0.00	0	0.00
PULA / R	On 18/12/2017		Foreign Exchange Future	1.30490	1.30490		1.29740	1.29740			0.00	0.00	0	0.00
PULA / R	On 19/03/2018		Foreign Exchange Future	1.32180	1.32180		1.31410	1.31410			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017		Foreign Exchange Future	1.30010	1.30010		1.30250	1.30250			0.00	26,002.00	20	4,749.00
QUANTO £ / \$	On 18/12/2017		Foreign Exchange Future	1.30360	1.30360		1.30600	1.30600			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018		Foreign Exchange Future	1.30710	1.30710		1.30960	1.30960			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017		Foreign Exchange Future	1.14460	1.14460		1.14710	1.14710			0.00	0.00	0	22.00
QUANTO € / \$	On 18/12/2017		Foreign Exchange Future	1.15030	1.15030		1.15290	1.15290			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018		Foreign Exchange Future	1.15630	1.15630		1.15890	1.15890			0.00	0.00	0	0.00
R186	On 03/08/2017		Bond Future	8.79704	112.07229		8.70615	112.68701		7.18	0.00	481,238,413.26	4,294	132,178.00
R186	On 03/08/2017	8.65	Put	1,556.70000	1.55670		1,195.53000	1.19553	1,556.700	7.14	0.65	0.00	0	2,500.00
R186	On 03/08/2017	8.75	Put	1,148.10000	1.14810		856.65000	0.85665	1,148.100	7.18	0.55	0.00	0	3,654.00
R186	On 03/08/2017	8.80	Put	973.83000	0.97383		715.38000	0.71538	973.830	7.21	0.49	0.00	0	7,100.00
R186	On 03/08/2017	8.85	Put	818.54000	0.81854		591.93000	0.59193	818.540	7.24	0.44	0.00	0	750.00
R186	On 03/08/2017	9.35	Put	85.83000	0.08583		53.27000	0.05327	85.830	7.54	0.07	0.00	0	750.00
R186	On 03/08/2017	9.50	Put	36.34000	0.03634		21.66000	0.02166	36.340	7.63	0.03	0.00	0	6,500.00
R186	On 02/11/2017		Bond Future	8.84023	114.21201		8.74542	114.83905		7.44	0.00	0.00	0	4.00
R186	On 02/11/2017	9.00	Put	1,531.82000	1.53182		1,292.69000	1.29269	1,531.820	7.58	0.41	0.00	0	5,000.00
R186	On 01/02/2018		Bond Future	8.88158	111.12652		8.78253	111.76682		7.48	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	294.78584		294.78584		295.30344	295.30344			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future	300.48051		300.48051		301.01073	301.01073			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future	299.37331		299.37331		299.91850	299.91850			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	240.35676		240.35676		240.38263	240.38263			0.00	0.00	0	30,532.00
R202	On 02/11/2017	Bond Future	245.00011		245.00011		245.02870	245.02870			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future	246.10178		246.10178		246.13467	246.13467			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	8.17008		101.53393		8.10911	101.79961		4.78	0.00	0.00	0	38,422.00
R2023	On 02/11/2017	Bond Future	8.19726		99.54219		8.13262	99.81352		4.50	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future	8.22166		101.47462		8.15285	101.75211		4.50	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	9.33146		90.47386		9.28145	90.81425			0.00	0.00	0	43,303.00
R2030	On 02/11/2017	Bond Future	9.38158		92.20129		9.32980	92.54865			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future	9.43088		89.98610		9.37716	90.34103			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	9.52134		92.97751		9.47135	93.34098		10.19	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future	9.57679		90.59481		9.52509	90.96567		11.28	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.63118		92.35347		9.57764	92.73243		10.74	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	9.74223		96.64415		9.67710	97.15910			0.00	47,355,633.50	490	11,018.00
R2035	On 02/11/2017	Bond Future	9.80208		93.98860		9.73481	94.51389			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.86228		95.81319		9.79271	96.34950			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	9.83861		88.67028		9.77355	89.18123		12.07	0.00	0.00	0	66,825.00
R2037	On 02/11/2017	Bond Future	9.89505		90.36330		9.82795	90.88451		12.83	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future	9.95122		87.86206		9.88192	88.39421		12.80	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	7.54424		101.61726		7.50121	101.67257		0.98	0.00	0.00	0	42,124.00
R204	On 02/11/2017	Bond Future	7.49548		103.55736		7.44187	103.61429		0.52	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future	7.38641		101.52762		7.31573	101.58659		0.70	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			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			9.91374		92.02140		9.84363	92.60930		12.65	0.00	0.00	0	14,089.00
R2040	On 02/11/2017	Bond Future			9.97062		93.77838		9.89835	94.37795		13.47	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			10.02728		91.09316		9.95267	91.70526		13.44	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			9.93806		89.14785		9.87300	89.69802		13.24	0.00	0.00	0	24,347.00
R2044	On 02/11/2017	Bond Future			9.99328		90.84999		9.92625	91.41114		14.12	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			10.04823		88.23307		9.97908	88.80592		14.08	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			9.89085		92.88550		9.81056	93.58511		13.11	0.00	0.00	0	78,556.00
R2048	On 02/11/2017	Bond Future			9.94677		90.22153		9.86404	90.93502		14.65	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			10.00283		91.97302		9.91751	92.70113		13.92	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.65578		99.57910		7.58824	99.72595		1.81	0.00	41,624,063.80	418	45,818.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,157.41000		1.15741	1,301.36000	1.30136	1,157.410		1.94	0.98	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.63858		101.48030		7.56248	101.63054		1.40	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.60276		99.80834		7.51559	99.96241		1.54	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			7.75858		99.23479		7.69692	99.42395		2.93	0.00	0.00	0	35,409.00
R208	On 02/11/2017	Bond Future			7.76056		97.72752		7.69360	97.92082		2.48	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.75346		99.62470		7.68022	99.82267		2.56	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.71528		72.61925		9.65017	73.04935		12.00	0.00	7,261,925.00	100	74,058.00
R209	On 02/11/2017	Bond Future			9.76801		70.85580		9.70094	71.29455		13.51	0.00	0.00	0	800.00
R209	On 02/11/2017	Bond Future	8.30	Call	72.39000		0.07239	84.86000	0.08486	72.390		12.91	0.04	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	522.99000		0.52299	612.12000	0.61212	522.990		13.06	0.18	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	2,295.33000		2.29533	2,106.61000	2.10661	2,295.330		13.51	0.49	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,582.92000		1.58292	1,441.68000	1.44168	1,582.920		13.74	0.38	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	575.99000		0.57599	508.22000	0.50822	575.990		14.28	0.17	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	9.81964		72.23131		9.75052	72.67921		12.83	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	185.29457		185.29457		185.31430	185.31430			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future	186.47398		186.47398		186.49591	186.49591			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future	190.16405		190.16405		190.18917	190.18917			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	148.06065		148.06065		148.52134	148.52134			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future	150.92095		150.92095		151.39184	151.39184			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	151.84728		151.84728		152.32978	152.32978			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	9.40957		84.80430		9.35953	85.13490		9.97	0.00	0.00	0	58,458.00
R213	On 02/11/2017	Bond Future	9.46240		82.87354		9.41067	83.21089		11.07	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.51522		84.48236		9.46165	84.82702		10.56	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	9.83514		72.45542		9.76497	72.93625		12.63	0.00	0.00	0	37,026.00
R214	On 02/11/2017	Bond Future	9.88920		70.54239		9.81696	71.03284		14.30	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.94329		71.91185		9.86885	72.41245		13.54	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	23,002.69000		23,002.69000		22,829.65000	22,829.65000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.63620		9.63620		9.54030	9.54030		13.79	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.68240		3.68240		3.65980	3.65980		13.77	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.61460		3.61460		3.59090	3.59090		14.59	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.40790		1.40790		1.38170	1.38170			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.38320		1.38320		1.35780	1.35780			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.36380		1.36380		1.33940	1.33940			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 :											2,710,220,219.58	179,581	3,719,027.00
Grand Total:											2,710,220,219.58	179,581	3,719,027.00