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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/06/2017

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 28/06/2017	Any day expiry	12.84980	12.84980		12.94400	12.94400		16.81	0.00	0.00	0	113.00	
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	651.91120	0.65191	561.84960	0.56185	651.911	31.04	0.98	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	0.15990	0.00016	0.23020	0.00023	0.160	97.34	0.00	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			12.85180	12.85180	12.94850	12.94850		16.08	0.00	0.00	0	4,630.00
\$ / R	On 05/07/2017	Any day expiry			12.86150	12.86150	12.95990	12.95990		14.81	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	1.33650	0.00134	2.96960	0.00297	1.337	22.60	0.01	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			12.86570	12.86570	12.96430	12.96430		15.05	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry			12.87250	12.87250	12.97090	12.97090		14.66	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	2.70950	0.00271	5.89980	0.00590	2.709	20.70	0.01	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			12.87710	12.87710	12.97530	12.97530		14.84	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	12.65	Put	71.41190	0.07141	55.14700	0.05515	71.412	15.01	0.28	0.00	0	325.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	1,078.57070	1.07857	985.76320	0.98576	1,078.571	19.80	0.97	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.00170	0.00000	0.01490	0.00001	0.002	36.65	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			12.88160	12.88160	12.97970	12.97970		15.17	0.00	0.00	0	3,920.00
\$ / R	On 17/07/2017	Any day expiry			12.88840	12.88840	12.98630	12.98630		14.90	0.00	0.00	0	1,272.00
\$ / R	On 18/07/2017	Any day expiry			12.89070	12.89070	12.98840	12.98840		14.96	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
\$ / R	On 18/07/2017	Any day expiry	12.50	Put	43.49320	0.04349	31.39020	0.03139	43.493	13.92	0.18	0.00	0	34,000.00
\$ / R	On 19/07/2017	Any day expiry			12.89300	12.89300	12.99060	12.99060		15.01	0.00	0.00	0	1,080.00
\$ / R	On 21/07/2017	Any day expiry			12.89760	12.89760	12.99500	12.99500		15.09	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			12.90670	12.90670	13.00380	13.00380		14.94	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	411.63840	0.41164	351.62450	0.35162	411.638	16.12	0.68	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	9.11170	0.00911	14.74560	0.01475	9.112	19.53	0.03	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			12.91120	12.91120	13.00820	13.00820		15.01	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	657.93050	0.65793	584.58030	0.58458	657.931	17.34	0.80	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	1.24940	0.00125	1.41150	0.00141	1.249	31.01	0.00	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			12.91990	12.91990	13.01680	13.01680		14.91	0.00	51,740.00	4	3,606.00
\$ / R	On 04/08/2017	Any day expiry			12.92840	12.92840	13.02540	13.02540		15.04	0.00	0.00	0	1,350.00
\$ / R	On 11/08/2017	Any day expiry			12.94330	12.94330	13.04050	13.04050		15.15	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			12.95610	12.95610	13.05340	13.05340		15.11	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	558.93440	0.55893	497.87320	0.49787	558.934	16.40	0.67	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			12.98170	12.98170	13.07930	13.07930		15.05	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	684.36520	0.68437	620.02290	0.62002	684.365	16.67	0.70	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	4.32080	0.00432	5.03720	0.00504	4.321	25.87	0.01	0.00	0	60.00
\$ / R	On 31/08/2017	Any day expiry			12.98590	12.98590	13.08350	13.08350		15.22	0.00	0.00	0	2,705.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.02380	13.02380	13.12160	13.12160		15.31	0.00	555,829,736.40	42,678	833,676.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	36.95840	0.03696	30.21020	0.03021	36.958	13.24	0.09	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	69.05190	0.06905	57.83900	0.05784	69.052	13.65	0.15	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	79.43800	0.07944	66.90590	0.06691	79.438	13.76	0.17	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	81.63860	0.08164	68.83170	0.06883	81.639	13.78	0.17	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	147.11240	0.14711	126.96070	0.12696	147.112	14.26	0.26	12,336,845.40	3,600	53,086.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	181.87520	0.18188	157.96330	0.15796	181.875	14.45	0.30	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	516.51710	0.51652	584.39180	0.58439	516.517	14.73	0.63	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	242.71710	0.24272	212.79180	0.21279	242.717	14.73	0.37	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	265.30990	0.26531	233.31460	0.23331	265.310	14.83	0.39	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	437.71130	0.43771	499.31790	0.49932	437.711	15.02	0.57	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	366.95390	0.36695	326.53430	0.32653	366.954	15.21	0.48	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	390.75390	0.39075	448.13430	0.44813	390.754	15.21	0.52	0.00	0	5,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.13	Call	337.64930	0.33765	388.59930	0.38860	337.649	15.52	0.47	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.13	Put	443.84930	0.44385	396.99930	0.39700	443.849	15.52	0.53	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	450.12410	0.45012	402.86490	0.40286	450.124	15.55	0.53	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	312.38890	0.31239	360.49270	0.36049	312.389	15.71	0.44	0.00	0	5,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	279.44940	0.27945	323.63840	0.32364	279.449	15.99	0.41	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	249.94040	0.24994	290.41030	0.29041	249.940	16.26	0.37	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	626.14040	0.62614	568.81030	0.56881	626.140	16.26	0.63	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	236.38010	0.23638	275.07190	0.27507	236.380	16.39	0.36	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	223.56620	0.22357	260.53320	0.26053	223.566	16.53	0.34	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	799.68610	0.79969	734.63920	0.73464	799.686	16.88	0.70	0.00	0	216,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	895.40340	0.89540	827.07760	0.82708	895.403	17.19	0.73	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	903.49900	0.90350	834.91100	0.83491	903.499	17.22	0.73	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	159.90010	0.15990	188.08170	0.18808	159.900	17.32	0.26	0.00	0	10,000.00

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	13.94	Call	136.57550	0.13658	161.41120	0.16141	136.575	17.66	0.22	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	127.70350	0.12770	151.21820	0.15122	127.704	17.81	0.21	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	102.30960	0.10231	121.89600	0.12190	102.310	18.30	0.17	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,296.28790	1.29629	1,217.71900	1.21772	1,296.288	18.35	0.83	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	96.85180	0.09685	115.56170	0.11556	96.852	18.42	0.17	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,385.94020	1.38594	1,305.68930	1.30569	1,385.940	18.60	0.85	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	88.77190	0.08877	106.15960	0.10616	88.772	18.62	0.15	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,521.16790	1.52117	1,439.27510	1.43928	1,521.168	18.86	0.87	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	72.25570	0.07226	87.74890	0.08775	72.256	18.91	0.13	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	67.95220	0.06795	82.77780	0.08278	67.952	18.99	0.12	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	55.15850	0.05516	67.91610	0.06792	55.159	19.26	0.10	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	39.18580	0.03919	49.14150	0.04914	39.186	19.71	0.07	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	12.69110	0.01269	16.34930	0.01635	12.691	21.48	0.03	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	8.71150	0.00871	10.93360	0.01093	8.711	22.31	0.02	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	7.96270	0.00796	9.92000	0.00992	7.963	22.52	0.02	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	6.14240	0.00614	7.46870	0.00747	6.142	23.15	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	5.02870	0.00503	6.22380	0.00622	5.029	23.47	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	4.80270	0.00480	6.05880	0.00606	4.803	23.47	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	1.01750	0.00102	1.35540	0.00136	1.018	23.47	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.04280	13.04280	13.14070	13.14070		15.32	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	706.32420	0.70632	646.83460	0.64683	706.324	16.49	0.65	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	4.82740	0.00483	6.44340	0.00644	4.827	22.63	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.04490	13.04490	13.14280	13.14280		15.33	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.04700	13.04700	13.14490	13.14490		15.34	0.00	0.00	0	730.00
\$ / R	On 23/10/2017	Any day expiry			13.09740	13.09740	13.19560	13.19560		15.35	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.10570	13.10570	13.20400	13.20400		15.37	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	366.23270	0.36623	330.81880	0.33082	366.233	15.04	0.42	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	723.67960	0.72368	667.52440	0.66752	723.680	16.30	0.60	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	194.99580	0.19500	221.86380	0.22186	194.996	17.68	0.25	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	5.20970	0.00521	6.43860	0.00644	5.210	20.70	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.14140	13.14140	13.23990	13.23990		15.41	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.17290	13.17290	13.27150	13.27150		15.37	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	736.95410	0.73695	684.16910	0.68417	736.954	16.11	0.57	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	15.93840	0.01594	20.68000	0.02068	15.938	22.18	0.02	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.21490	13.21490	13.31370	13.31370		15.41	0.00	89,332,724.00	6,760	126,596.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	62.25520	0.06226	57.23570	0.05724	62.255	13.77	0.10	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	93.99570	0.09400	83.49830	0.08350	93.996	13.59	0.14	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	139.74550	0.13975	125.27620	0.12528	139.745	13.84	0.19	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	192.40810	0.19241	173.80120	0.17380	192.408	14.06	0.24	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	224.67280	0.22467	203.70920	0.20371	224.673	14.18	0.27	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	281.03080	0.28103	254.42430	0.25442	281.031	14.42	0.31	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	443.97090	0.44397	407.62870	0.40763	443.971	15.05	0.42	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	497.73430	0.49773	458.61550	0.45862	497.734	15.23	0.45	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	508.85340	0.50885	469.18490	0.46918	508.853	15.27	0.45	0.00	0	40,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Call	590.65800	0.59066	648.95860	0.64896	590.658	15.32	0.54	0.00	0	40.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	542.92450	0.54292	501.60560	0.50161	542.924	15.37	0.47	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	560.43310	0.56043	518.21920	0.51822	560.433	15.43	0.48	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	549.28520	0.54929	604.48130	0.60448	549.285	15.51	0.51	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	646.21890	0.64622	599.50970	0.59951	646.219	15.71	0.52	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	678.15160	0.67815	630.08000	0.63008	678.152	15.81	0.53	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	458.84880	0.45885	506.92120	0.50692	458.849	16.01	0.45	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,107.01850	1.10702	1,044.33750	1.04434	1,107.019	17.02	0.67	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,514.46120	1.51446	1,442.61750	1.44262	1,514.461	18.04	0.75	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	160.54730	0.16055	182.35620	0.18236	160.547	18.81	0.18	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	148.67430	0.14867	169.11000	0.16911	148.674	18.97	0.17	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	147.64440	0.14764	167.96040	0.16796	147.644	18.99	0.17	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	113.88040	0.11388	130.11420	0.13011	113.880	19.57	0.13	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	82.68940	0.08269	94.53370	0.09453	82.689	20.37	0.10	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	45.10020	0.04510	52.62140	0.05262	45.100	22.36	0.06	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	41.24090	0.04124	50.01610	0.05002	41.241	22.40	0.05	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	19.54760	0.01955	25.13220	0.02513	19.548	22.40	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.22330	13.22330	13.32220	13.32220		15.42	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	745.82490	0.74582	695.52860	0.69553	745.825	16.01	0.55	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	22.43270	0.02243	28.53360	0.02853	22.433	22.46	0.03	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry			13.24620	13.24620	13.34520	13.34520		15.44	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry			13.33250	13.33250	13.43230	13.43230		15.57	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.33660	13.33660	13.43650	13.43650		15.56	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.40240	13.40240	13.50290	13.50290		15.59	0.00	201,036.00	15	9,914.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	274.88260	0.27488	255.85480	0.25585	274.883	14.19	0.26	0.00	0	15,950.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	487.03130	0.48703	454.13720	0.45414	487.031	14.89	0.38	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	697.53240	0.69753	655.47030	0.65547	697.532	15.55	0.47	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	318.57580	0.31858	347.65790	0.34766	318.576	18.14	0.27	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	286.32760	0.28633	312.67980	0.31268	286.328	18.41	0.25	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	238.50310	0.23850	260.64610	0.26065	238.503	18.88	0.21	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	205.87250	0.20587	225.02450	0.22502	205.873	19.27	0.18	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	181.96570	0.18197	198.86220	0.19886	181.966	19.60	0.16	0.00	0	650.00
\$ / R	On 25/04/2018	Any day expiry			13.47810	13.47810	13.57860	13.57860		15.61	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,885.46020	1.88546	1,815.45800	1.81546	1,885.460	18.08	0.71	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	248.29800	0.24830	269.10320	0.26910	248.298	19.15	0.20	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.51090	13.51090	13.61130	13.61130		15.67	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.51910	13.51910	13.61940	13.61940		15.66	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.58860	13.58860	13.68880	13.68880		15.61	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	31.31090	0.03131	20.03740	0.02004	31.311	12.87	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	497.18500	0.49718	468.09900	0.46810	497.185	14.74	0.35	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	516.58010	0.51658	485.50110	0.48550	516.580	14.80	0.35	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	541.35730	0.54136	509.25080	0.50925	541.357	14.88	0.36	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	874.39910	0.87440	831.49810	0.83150	874.399	15.81	0.48	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	430.93140	0.43093	464.89260	0.46489	430.931	17.98	0.31	0.00	0	760.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	425.40090		0.42540		458.89310	0.45889	425.401	18.02	0.30	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	260.58600		0.26059		275.71810	0.27572	260.586	19.69	0.19	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.70610		13.70610		13.80720	13.80720		16.03	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.77980		13.77980		13.88170	13.88170		16.18	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	24.95280		0.02495		22.82260	0.02282	24.953	11.57	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	486.35150		0.48635		467.25780	0.46726	486.352	14.87	0.31	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	425.01920		0.42502		443.70580	0.44371	425.019	19.31	0.26	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			13.90000		13.90000		14.00310	14.00310		16.47	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.96530		13.96530		14.06900	14.06900		16.56	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.09390		14.09390		14.19890	14.19890		16.77	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.16350		14.16350		14.26920	14.26920		16.83	0.00	0.00	0	1,500.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.02380		13.02380		13.12160	13.12160		15.31	0.00	39,071.40	3	373.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.21490		13.21490		13.31370	13.31370		15.41	0.00	66,074.50	5	58.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.40240		13.40240		13.50290	13.50290		15.59	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.58860		13.58860		13.68880	13.68880		15.61	0.00	0.00	0	182.00
£ / R	On 30/06/2017	Any day expiry			16.37520		16.37520		16.49710	16.49710		15.88	0.00	0.00	0	5.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.63680		16.63680		16.75890	16.75890		15.55	0.00	16,037,875.20	964	42,840.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	467.42330		0.46742		539.31680	0.53932	467.423	15.63	0.49	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	17.80	Call	165.12260		0.16512		198.44440	0.19844	165.123	17.21	0.22	0.00	0	1,200.00
£ / R	On 18/12/2017	Foreign Exchange Future			16.92680		16.92680		17.04960	17.04960		15.84	0.00	0.00	0	8,523.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.21580		17.21580		17.33980	17.33980		15.90	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.50410		17.50410		17.62700	17.62700		16.01	0.00	0.00	0	3,441.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11732		0.11732		0.11837	0.11837		18.24	0.00	0.00	0	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.11955		0.11955		0.12061	0.12061		15.45	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12184		0.12184		0.12293	0.12293		14.38	0.00	0.00	0	0.00
€ / R	On 30/06/2017	Any day expiry			14.41050		14.41050		14.50800	14.50800		13.91	0.00	0.00	0	4.00
€ / R	On 31/07/2017	Any day expiry			14.51240		14.51240		14.60960	14.60960		13.97	0.00	0.00	0	2.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.66620		14.66620		14.76460	14.76460		14.19	0.00	12,774,260.20	871	97,813.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.95540		14.95540		15.05510	15.05510		14.57	0.00	0.00	0	16,969.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	185.81690		0.18582		170.66050	0.17066	185.817	13.33	0.22	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	230.56230		0.23056		258.45320	0.25845	230.562	17.02	0.24	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.24840		15.24840		15.35010	15.35010		14.73	0.00	0.00	0	4,442.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	650.87050		0.65087		615.05230	0.61505	650.871	14.47	0.43	0.00	0	5,648.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.54130		15.54130		15.64320	15.64320		14.87	0.00	0.00	0	1.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.53782		94.53782		94.52724	94.52724			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.52758		91.52758		91.51909	91.51909			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.25760		90.25760		90.25368	90.25368			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.39986		92.39986		92.40019	92.40019			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.16358		96.16358		96.16844	96.16844			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 15/03/2027	Interest Rate Swap	94.72088	94.72088	94.72088	94.72926	94.72926				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	96.77714	96.77714	96.77714	96.78823	96.78823				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	100.48394	100.48394	100.48394	100.49603	100.49603				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61264	99.61264	99.61264	99.61265	99.61265				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.80394	99.80394	99.80394	99.80020	99.80020				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.73197	99.73197	99.73197	99.73083	99.73083				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.85991	99.85991	99.85991	99.85726	99.85726				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.98483	99.98483	99.98483	99.98201	99.98201				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.83122	99.83122	99.83122	99.82707	99.82707				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.01306	99.01306	99.01306	99.01023	99.01023				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.54670	98.54670	98.54670	98.54594	98.54594				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.45417	98.45417	98.45417	98.45116	98.45116				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.81000	98.81000	98.81000	98.81000	98.81000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.17672	99.17672	99.17672	99.17349	99.17349				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.55078	99.55078	99.55078	99.54544	99.54544				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.94314	99.94314	99.94314	99.93682	99.93682				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.05453	96.05453	96.05453	96.03578	96.03578				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.26478	95.26478	95.26478	95.24018	95.24018				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.44123	94.44123	94.44123	94.41574	94.41574				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.58658	94.58658	94.58658	94.56471	94.56471				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.73953	96.73953	96.73953	96.72496	96.72496				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.83825	96.83825	96.83825	96.83054	96.83054				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.00018	98.00018	98.00018	97.99763	97.99763				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.17635	100.17635	100.17635	100.17369	100.17369				0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	547.07200	547.07200	547.07200	546.99900	546.99900				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	557.52200	557.52200	557.52200	557.44600	557.44600				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	568.35400	568.35400	568.35400	568.28200	568.28200				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	632.64000	632.64000	632.64000	632.01100	632.01100				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	644.72500	644.72500	644.72500	644.08200	644.08200				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	657.25000	657.25000	657.25000	656.60200	656.60200				0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	569.13000	569.13000	569.13000	568.54000	568.54000				0.00	0.00	0	599.00
ALBI	On 02/11/2017	Index Future	580.00100	580.00100	580.00100	579.39900	579.39900				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	591.27000	591.27000	591.27000	590.66200	590.66200				0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.87160	9.87160	9.87160	9.92450	9.92450			13.23	0.00	0.00	0	23,438.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.00520	10.00520	10.00520	10.05840	10.05840			13.41	0.00	5,002,600.00	500	4,489.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.13730	10.13730	10.13730	10.19110	10.19110			12.99	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.26720	10.26720	10.26720	10.32070	10.32070			12.73	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			9.84970		9.84970		9.91220	9.91220		13.36	0.00	0.00	0	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future			10.00680		10.00680		10.07030	10.07030		13.02	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future			10.16000		10.16000		10.22550	10.22550		13.23	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future			13.49890		13.49890		13.62030	13.62030		14.78	0.00	0.00	0	1,215.00
CHF / R	On 18/12/2017	Foreign Exchange Future			13.78050		13.78050		13.90430	13.90430		15.04	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future			14.06840		14.06840		14.19520	14.19520		15.20	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future			1.89370		1.89370		1.91040	1.91040		14.42	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future			1.91030		1.91030		1.92680	1.92680		14.33	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future			1.92420		1.92420		1.94170	1.94170		14.45	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future			1.98050		1.98050		1.99500	1.99500		14.41	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future			2.02070		2.02070		2.03550	2.03550		14.06	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			10.67404		78.79562		10.69019	78.69555			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future			10.76379		76.50907		10.78051	76.40697			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future			10.85576		77.99540		10.87292	77.89218			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future			10.82833		82.49624		10.84446	82.38204			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future			10.91551		79.81047		10.93222	79.69388			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future			11.00182		81.36092		11.01895	81.24304			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			567.74700		567.74700		567.16000	567.16000			0.00	17,032,410.00	3	409.00
GOVI	On 02/11/2017	GOVI			578.59100		578.59100		577.99300	577.99300			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	589.83200		589.83200		589.22900	589.22900			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.67390		1.67390		1.68620	1.68620		14.79	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.70170		1.70170		1.71390	1.71390		15.35	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.72800		1.72800		1.74020	1.74020		15.71	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	127.94222		127.94222		127.93535	127.93535			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	130.41562		130.41562		130.40844	130.40844			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	131.64928		131.64928		131.64426	131.64426			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future	103.13355		103.13355		103.12977	103.12977			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	104.52201		104.52201		104.51650	104.51650			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future	105.46609		105.46609		105.46045	105.46045			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	107.55720		107.55720		107.55320	107.55320			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	130.19602		130.19602		130.18945	130.18945			0.00	0.00	0	22,539.00
I2038	On 02/11/2017	Bond Future	132.71293		132.71293		132.70613	132.70613			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	133.82322		133.82322		133.81852	133.81852			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	127.50246		127.50246		126.97822	126.97822			0.00	0.00	0	23,901.00
I2046	On 02/11/2017	Bond Future	128.38418		128.38418		127.84949	127.84949			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	130.92983		130.92983		130.38673	130.38673			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	134.81493		134.81493		135.42213	135.42213			0.00	0.00	0	26,059.00
I2050	On 02/11/2017	Bond Future	137.42129		137.42129		138.03969	138.03969			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	138.45376		138.45376		139.08737	139.08737			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	249.55500		249.55500		249.56600	249.56600			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future	254.38000		254.38000		254.39000	254.39000			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	259.42300		259.42300		259.43900	259.43900			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future	7.28000		92.72000		7.28000	92.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future	7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.16000		92.84000		7.16000	92.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future	7.13000		92.87000		7.13000	92.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	7.10000		92.90000		7.10000	92.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.03000		92.97000		7.03000	92.97000			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			6.87000		93.13000		6.87000	93.13000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.91000		93.09000		6.91000	93.09000			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			7.00000		93.00000		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.05000		92.95000		7.05000	92.95000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12410		0.12410		0.12470	0.12470			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12400		0.12400		0.12350	0.12350			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12410		0.12410		0.12070	0.12070			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12340		0.12340		0.12170	0.12170			0.00	0.00	0	1,145.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.54180		1.54180		1.55890	1.55890		13.07	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.56720		1.56720		1.58450	1.58450		12.77	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.59260		1.59260		1.61020	1.61020		13.35	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.50050		9.50050		9.54920	9.54920		13.78	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.62340		9.62340		9.67270	9.67270		13.96	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.74390		9.74390		9.79380	9.79380		13.85	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.27080		1.27080		1.27700	1.27700			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.28530		1.28530		1.28860	1.28860			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.29880		1.29880		1.30080	1.30080			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.27740		1.27740		1.27720	1.27720			0.00	0.00	0	2,126.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.28090		1.28090		1.28060	1.28060			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.28450		1.28450		1.28420	1.28420			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.12610		1.12610		1.12520	1.12520			0.00	0.00	0	2.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.13170		1.13170		1.13080	1.13080			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.13770		1.13770		1.13680	1.13680			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.50996		114.02950		8.52553	113.92217		7.03	0.00	262,723,968.00	2,304	134,185.00
R186	On 03/08/2017	Bond Future	8.65	Put	630.19000		0.63019		707.05000	0.70705	630.190	7.12	0.35	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	424.53000		0.42453		487.73000	0.48773	424.530	7.18	0.26	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.80	Put	343.81000		0.34381		400.18000	0.40018	343.810	7.21	0.22	0.00	0	7,100.00
R186	On 03/08/2017	Bond Future	8.85	Put	275.96000		0.27596		325.68000	0.32568	275.960	7.24	0.19	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	18.99000		0.01899		26.82000	0.02682	18.990	7.54	0.02	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	7.25000		0.00725		10.96000	0.01096	7.250	7.63	0.01	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.54094		116.20764		8.55719	116.09806		7.28	0.00	0.00	0	4.00
R186	On 02/11/2017	Bond Future	9.00	Put	883.24000		0.88324		933.46000	0.93346	883.240	7.56	0.27	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.56923		113.16258		8.58598	113.05213		7.33	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/R207	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future	296.50703		296.50703		296.49195	296.49195			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future	302.23919		302.23919		302.22343	302.22343			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future	301.17828		301.17828		301.16750	301.16750			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future	241.35743		241.35743		241.34519	241.34519			0.00	0.00	0	30,532.00
R202	On 02/11/2017	Bond Future	246.02337		246.02337		246.01084	246.01084			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future	247.15483		247.15483		247.14626	247.14626			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	7.92595		102.60309		7.93111	102.58034		4.68	0.00	139,848,011.67	1,363	38,422.00
R2023	On 02/11/2017	Bond Future	7.93878		100.63271		7.94428	100.60935		4.40	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future	7.94706		102.58775		7.95262	102.56506		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	9.09676		92.08676		9.10233	92.04802			0.00	0.00	0	43,011.00
R2030	On 02/11/2017	Bond Future	9.13882		93.84584		9.14461	93.80614			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future	9.17946		91.66388		9.18529	91.62449			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	9.26646		94.85294		9.27708	94.77368		10.03	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future	9.31345		92.50693		9.32444	92.42598		11.08	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.35899		94.30406		9.37020	94.22254		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	9.47747		98.76483		9.49318	98.63695			0.00	0.00	0	10,528.00
R2035	On 02/11/2017	Bond Future	9.52885		96.15061		9.54508	96.02006			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.58004		98.01860		9.59665	97.88661			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	9.57424		90.77555		9.59001	90.64779		11.95	0.00	0.00	0	66,825.00
R2037	On 02/11/2017	Bond Future	9.62263		92.50957		9.63890	92.37911		12.71	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future	9.67022		90.05132		9.68685	89.91941		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	7.40766		101.79296		7.40685	101.79400		0.97	0.00	0.00	0	42,124.00
R204	On 02/11/2017	Bond Future	7.32611		103.73739		7.32529	103.73826		0.50	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future	7.16493		101.71258		7.16249	101.71462		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			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			9.62410		94.49045		9.63987	94.35325		12.55	0.00	3,118,184.85	33	14,089.00
R2040	On 02/11/2017	Bond Future			9.67228		96.29545		9.68853	96.15546		13.36	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.71969		93.66044		9.73630	93.51882		13.33	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.67370		91.42007		9.68945	91.28193		13.16	0.00	0.00	0	23,720.00
R2044	On 02/11/2017	Bond Future			9.72114		93.16648		9.73737	93.02545		14.05	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			9.76784		90.59578		9.78442	90.45308		14.00	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.61092		95.36753		9.63165	95.17955		13.05	0.00	0.00	0	78,556.00
R2048	On 02/11/2017	Bond Future			9.65857		92.75176		9.67991	92.56005		14.59	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.70589		94.55375		9.72775	94.35923		13.87	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.42579		100.08030		7.42018	100.09256		1.77	0.00	27,422,002.20	274	45,818.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,653.76000		1.65376	1,666.23000	1.66623	1,653.760		1.89	1.00	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.37997		101.99203		7.37377	102.00434		1.36	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.30751		100.33144		7.29981	100.34513		1.50	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			7.52648		99.94915		7.52624	99.94989		2.87	0.00	31,184,134.80	312	35,409.00
R208	On 02/11/2017	Bond Future			7.50891		98.45643		7.50871	98.45702		2.42	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.47898		100.36918		7.47836	100.37087		2.50	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.44545		74.42777		9.46110	74.32098		11.86	0.00	0.00	0	74,058.00
R209	On 02/11/2017	Bond Future			9.49031		72.69952		9.50642	72.59059		13.34	0.00	0.00	0	790.00
R209	On 02/11/2017	Bond Future	8.30	Call	168.85000		0.16885	169.75000	0.16975	168.850		12.74	0.07	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	979.13000		0.97913	970.07000	0.97007	979.130		13.04	0.29	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,551.56000		1.55156	1,617.69000	1.61769	1,551.560		13.58	0.37	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,029.95000		1.02995	1,082.80000	1.08280	1,029.950		13.81	0.27	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	338.19000		0.33819	364.06000	0.36406	338.190		14.27	0.11	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	9.53377		74.11190		9.55022	74.00165		12.68	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future	186.21609		186.21609		186.20669	186.20669			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future	187.41602		187.41602		187.40618	187.40618			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future	191.13197		191.13197		191.12524	191.12524			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	148.74478		148.74478		148.76912	148.76912			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future	151.62038		151.62038		151.64492	151.64492			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	152.56643		152.56643		152.59412	152.59412			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	9.15949		86.47519		9.17006	86.40362		9.79	0.00	0.00	0	56,759.00
R213	On 02/11/2017	Bond Future	9.20413		84.57714		9.21507	84.50399		10.86	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.24823		86.22021		9.25938	86.14662		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	9.55015		74.44247		9.56579	74.33104		12.54	0.00	0.00	0	37,026.00
R214	On 02/11/2017	Bond Future	9.59607		72.56806		9.61216	72.45439		14.19	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.64158		73.97787		9.65801	73.86280		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	22,398.16000		22,398.16000		22,569.69000	22,569.69000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.39680		9.39680		9.47660	9.47660		13.65	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.64260		3.64260		3.65890	3.65890		13.69	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.57560		3.57560		3.59130	3.59130		14.35	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.36820		1.36820		1.37090	1.37090			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.34430		1.34430		1.34700	1.34700			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.32690		1.32690		1.32990	1.32990			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 :											1,173,000,674.62	59,689	3 627 537.00
Grand Total:											1,173,000,674.62	59,689	3 627 537.00