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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/07/2017

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 07/07/2017	Any day expiry	13.39630	13.39630		13.42500	13.42500		14.98	0.00	68,321,130.00	5,100	0.00	
\$ / R	On 10/07/2017	Any day expiry	13.43490	13.43490		13.42500	13.42500		15.94	0.00	0.00	0	0.00	
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	3.71280	0.00371	5.98920	0.00599	3.713	26.84	0.03	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry	13.43500	13.43500		13.42240	13.42240		16.70	0.00	0.00	0	0.00	
\$ / R	On 12/07/2017	Any day expiry	12.65	Put	1.19730	0.00120	3.26200	0.00326	1.197	22.24	0.01	0.00	0	325.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	527.36240	0.52736	541.27490	0.54127	527.362	22.48	0.92	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.22350	0.00022	0.16420	0.00016	0.224	76.86	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry	13.43980	13.43980		13.42730	13.42730		16.97	0.00	51,739,800.00	3,880	3,920.00	
\$ / R	On 17/07/2017	Any day expiry	13.44710	13.44710		13.43460	13.43460		16.28	0.00	0.00	0	3,402.00	
\$ / R	On 18/07/2017	Any day expiry	13.44960	13.44960		13.43690	13.43690		16.44	0.00	0.00	0	0.00	
\$ / R	On 18/07/2017	Any day expiry	12.50	Put	1.87120	0.00187	3.24890	0.00325	1.871	18.86	0.01	0.00	0	34,000.00
\$ / R	On 19/07/2017	Any day expiry	13.45190	13.45190		13.43930	13.43930		16.56	0.00	14,414,760.00	1,080	1,080.00	
\$ / R	On 21/07/2017	Any day expiry	13.45650	13.45650		13.44390	13.44390		16.73	0.00	0.00	0	70.00	
\$ / R	On 21/07/2017	Any day expiry	12.85	Put	12.83120	0.01283	15.33380	0.01533	12.831	15.99	0.07	0.00	0	20,000.00
\$ / R	On 21/07/2017	Any day expiry	13.25	Put	88.09380	0.08809	0.00000	0.00000	88.094	16.49	0.31	83,995,727.60	20,000	20,000.00
\$ / R	On 25/07/2017	Any day expiry	13.46570	13.46570		13.45320	13.45320		16.39	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 25/07/2017	Any day expiry	13.20	Put	82.07620	0.08208	92.92240	0.09292	82.076	15.70	0.28	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	25.21870	0.02522	28.46380	0.02846	25.219	20.04	0.09	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.47040	13.47040	13.45780	13.45780		16.49	0.00	0.00	0	909.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	225.64950	0.22565	243.13370	0.24313	225.650	16.72	0.51	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	0.60510	0.00061	0.69970	0.00070	0.605	30.32	0.00	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.47960	13.47960	13.46710	13.46710		16.27	0.00	0.00	0	7,338.00
\$ / R	On 04/08/2017	Any day expiry			13.48880	13.48880	13.47640	13.47640		16.63	0.00	0.00	0	1,350.00
\$ / R	On 11/08/2017	Any day expiry			13.50500	13.50500	13.49260	13.49260		16.47	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			13.51860	13.51860	13.50630	13.50630		16.36	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	211.17950	0.21118	223.65960	0.22366	211.180	16.02	0.40	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.54590	13.54590	13.53360	13.53360		16.34	0.00	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	311.09620	0.31110	324.71200	0.32471	311.096	16.23	0.47	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	4.37850	0.00438	4.63030	0.00463	4.379	24.28	0.01	0.00	0	60.00
\$ / R	On 31/08/2017	Any day expiry			13.55050	13.55050	13.53820	13.53820		16.36	0.00	0.00	0	2,705.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.59110	13.59110	13.57880	13.57880		16.35	0.00	1,591,409,081.20	117,092	864,499.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	9.77460	0.00977	10.09860	0.01010	9.775	14.79	0.03	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	12.79320	0.01279	13.14410	0.01314	12.793	13.79	0.04	1,016,913.48	2,000	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	13.73910	0.01374	16.08770	0.01609	13.739	13.54	0.04	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	14.31770	0.01432	16.73800	0.01674	14.318	13.56	0.04	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	34.89050	0.03489	39.41130	0.03941	34.891	14.06	0.09	0.00	0	33,025.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	41.10160	0.04110	46.14160	0.04614	41.102	14.16	0.10	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	48.09420	0.04809	53.67640	0.05368	48.094	14.27	0.11	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	915.33850	0.91534	910.35370	0.91035	915.339	14.58	0.84	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	74.23850	0.07424	81.55370	0.08155	74.239	14.58	0.16	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	84.81810	0.08482	92.73380	0.09273	84.818	14.68	0.17	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	800.09630	0.80010	796.73920	0.79674	800.096	14.89	0.79	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	137.42070	0.13742	147.11880	0.14712	137.421	15.10	0.24	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	728.52070	0.72852	725.91880	0.72592	728.521	15.10	0.76	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	184.60810	0.18461	195.19750	0.19520	184.608	15.39	0.30	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	188.31410	0.18831	0.00000	0.00000	188.314	15.41	0.30	6,304,785.38	1,500	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	207.52240	0.20752	218.43070	0.21843	207.522	15.52	0.32	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	598.62240	0.59862	597.23070	0.59723	598.622	15.52	0.68	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	227.85740	0.22786	239.00140	0.23900	227.857	15.62	0.35	0.00	0	15,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	540.41570	0.54042	539.46870	0.53947	540.416	15.72	0.63	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	486.67040	0.48667	486.06350	0.48606	486.670	15.93	0.59	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	295.57040	0.29557	307.26350	0.30726	295.570	15.93	0.41	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	461.44240	0.46144	460.96840	0.46097	461.442	16.04	0.57	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	446.82380	0.44682	446.41740	0.44642	446.824	16.10	0.56	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	437.28960	0.43729	436.92520	0.43693	437.290	16.14	0.55	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	418.82980	0.41883	432.03550	0.43204	418.830	16.44	0.50	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	371.99800	0.37200	372.96000	0.37296	371.998	16.50	0.49	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	493.53940	0.49354	507.03050	0.50703	493.539	16.78	0.55	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	500.00920	0.50001	513.51800	0.51352	500.009	16.81	0.55	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	317.34460	0.31734	318.62190	0.31862	317.345	16.92	0.44	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	13.81	Call	313.99230	0.31399	315.28380	0.31528	313.992	16.95	0.43	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	273.46500	0.27346	274.89610	0.27490	273.465	17.32	0.39	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	256.57130	0.25657	258.03460	0.25803	256.571	17.50	0.37	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	207.59450	0.20759	209.05790	0.20906	207.595	18.07	0.31	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	832.16320	0.83216	845.92180	0.84592	832.163	18.12	0.70	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	196.94730	0.19695	198.39010	0.19839	196.947	18.21	0.29	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	911.79860	0.91180	925.37750	0.92538	911.799	18.40	0.72	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	180.94240	0.18094	182.23480	0.18223	180.942	18.43	0.27	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,034.63180	1.03463	1,048.37690	1.04838	1,034.632	18.79	0.76	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	150.82560	0.15083	152.29680	0.15230	150.826	18.87	0.23	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	143.01030	0.14301	144.51790	0.14452	143.010	19.00	0.22	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	119.52060	0.11952	121.10340	0.12110	119.521	19.44	0.19	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	89.02110	0.08902	90.19790	0.09020	89.021	20.14	0.15	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	29.72690	0.02973	30.95550	0.03096	29.727	22.06	0.05	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	19.09850	0.01910	19.59740	0.01960	19.098	22.72	0.04	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	16.75840	0.01676	17.07780	0.01708	16.758	22.80	0.03	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	11.29660	0.01130	11.23730	0.01124	11.297	23.03	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	8.67250	0.00867	8.46460	0.00846	8.673	23.19	0.02	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	8.33470	0.00833	8.11020	0.00811	8.335	23.22	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	2.09710	0.00210	1.82620	0.00183	2.097	23.75	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.61110	13.61110	13.59880	13.59880		16.35	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	360.58470	0.36058	372.39050	0.37239	360.585	16.15	0.44	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	9.69790	0.00970	9.86070	0.00986	9.698	22.74	0.02	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.61330	13.61330	13.60100	13.60100		16.35	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.61550	13.61550	13.60320	13.60320		16.37	0.00	0.00	0	730.00
\$ / R	On 23/10/2017	Any day expiry			13.66890	13.66890	13.65640	13.65640		16.36	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.67780	13.67780	13.66530	13.66530		16.39	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	160.87310	0.16087	166.61930	0.16662	160.873	14.97	0.23	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	399.42250	0.39942	408.87550	0.40888	399.423	16.09	0.42	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	350.87800	0.35088	350.33050	0.35033	350.878	17.46	0.40	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	25.92700	0.02593	27.59430	0.02759	25.927	23.83	0.04	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.71560	13.71560	13.70300	13.70300		16.41	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.74890	13.74890	13.73630	13.73630		16.46	0.00	0.00	0	915.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	429.73060	0.42973	437.24370	0.43724	429.731	15.98	0.41	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	47.12300	0.04712	48.58600	0.04859	47.123	24.33	0.06	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.79330	13.79330	13.78060	13.78060		16.49	0.00	29,959,047.60	2,172	116,946.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	33.51450	0.03351	34.76940	0.03477	33.514	15.35	0.05	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	48.09370	0.04809	49.37010	0.04937	48.094	14.93	0.07	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	64.54160	0.06454	65.75750	0.06576	64.542	14.59	0.10	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	83.60210	0.08360	84.70300	0.08470	83.602	14.27	0.12	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	101.51400	0.10151	102.99150	0.10299	101.514	14.40	0.14	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	133.26760	0.13327	135.33660	0.13534	133.268	14.59	0.18	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	231.96710	0.23197	235.75880	0.23576	231.967	15.03	0.26	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	266.85090	0.26685	272.11610	0.27212	266.851	15.16	0.29	0.00	0	41,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	274.58710	0.27459	279.94980	0.27995	274.587	15.20	0.29	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	298.59280	0.29859	304.22140	0.30422	298.593	15.31	0.31	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	311.02810	0.31103	316.78720	0.31679	311.028	15.37	0.32	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	871.35350	0.87135	864.58900	0.86459	871.354	15.44	0.67	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	372.83150	0.37283	379.19710	0.37920	372.832	15.64	0.36	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	396.38600	0.39639	402.96810	0.40297	396.386	15.73	0.37	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	739.08960	0.73909	733.38870	0.73339	739.090	15.92	0.60	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	736.40660	0.73641	745.59690	0.74560	736.407	16.90	0.53	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,088.48770	1.08849	1,099.32800	1.09933	1,088.488	17.92	0.64	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	278.66510	0.27867	278.40350	0.27840	278.665	18.95	0.28	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	260.57950	0.26058	260.59680	0.26060	260.580	19.17	0.26	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	259.00670	0.25901	259.04630	0.25905	259.007	19.19	0.26	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	203.10270	0.20310	203.18450	0.20318	203.103	19.83	0.21	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	148.19650	0.14820	148.93030	0.14893	148.196	20.62	0.16	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	81.92970	0.08193	84.27730	0.08428	81.930	22.75	0.09	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	78.23580	0.07824	80.66840	0.08067	78.236	22.99	0.09	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	54.79730	0.05480	56.21210	0.05621	54.797	24.53	0.06	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.80220	13.80220	13.78950	13.78950		16.50	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	449.62610	0.44963	455.86500	0.45587	449.626	15.93	0.40	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	60.52720	0.06053	61.98720	0.06199	60.527	24.53	0.06	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.81330	13.81330	13.80060	13.80060		16.45	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.82670	13.82670	13.81390	13.81390		16.41	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.84220	13.84220	13.86990	13.86990		16.48	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	321.76340	0.32176	0.00000	0.00000	321.763	15.28	0.31	8,665,082.40	2,000	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	371.72020	0.37172	0.00000	0.00000	371.720	18.24	0.33	4,636,707.57	1,000	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	346.65710	0.34666	0.00000	0.00000	346.657	18.48	0.31	4,380,756.80	1,000	1,000.00
\$ / R	On 13/02/2018	Any day expiry			13.91820	13.91820	13.90550	13.90550		16.47	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.92260	13.92260	13.90980	13.90980		16.47	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.99190	13.99190	13.97930	13.97930		16.54	0.00	7,555,626.00	540	20,558.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	152.45910	0.15246	151.43390	0.15143	152.459	14.51	0.16	0.00	0	41,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	290.75830	0.29076	291.95770	0.29196	290.758	14.99	0.26	0.00	0	43,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	383.83430	0.38383	386.44610	0.38645	383.834	15.26	0.31	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	440.59090	0.44059	445.19220	0.44519	440.591	15.45	0.34	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	486.34630	0.48635	484.57020	0.48457	486.346	18.06	0.36	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	442.15310	0.44215	440.94730	0.44095	442.153	18.41	0.34	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	375.20070	0.37520	374.19050	0.37419	375.201	18.99	0.29	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	367.88180	0.36788	366.99160	0.36699	367.882	19.05	0.29	0.00	0	30,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	325.69770	0.32570	325.49510	0.32550	325.698	19.39	0.26	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	289.03140	0.28903	289.42590	0.28943	289.031	19.73	0.23	0.00	0	750.00
\$ / R	On 25/04/2018	Any day expiry			14.07160	14.07160	14.05890	14.05890		17.14	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,404.04080	1.40404	1,481.25480	1.48125	1,404.041	16.63	0.64	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	274.23410	0.27423	380.25100	0.38025	274.234	16.63	0.24	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.10570	14.10570	14.09290	14.09290		16.58	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.11430	14.11430	14.10140	14.10140		16.56	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 18/06/2018	Foreign Exchange Future		14.18670	14.18670		14.17360	14.17360		16.62	0.00	141,867,000.00	10,000	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	16.10320	0.01610	22.14230	0.02214	16.103	13.44	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	322.28270	0.32228	322.29140	0.32229	322.283	14.98	0.24	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	335.81550	0.33582	335.98110	0.33598	335.816	15.02	0.25	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	353.21390	0.35321	353.58650	0.35359	353.214	15.07	0.26	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	603.40080	0.60340	608.37990	0.60838	603.401	15.73	0.37	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	623.35090	0.62335	621.52410	0.62152	623.351	17.94	0.39	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	615.96350	0.61596	614.24020	0.61424	615.963	17.99	0.39	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	379.99690	0.38000	381.17380	0.38117	379.997	19.64	0.26	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.30900	14.30900	14.29570	14.29570		16.81	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.38680	14.38680	14.37330	14.37330		17.01	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	21.32170	0.02132	28.21760	0.02822	21.322	13.10	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	315.45410	0.31545	323.46720	0.32347	315.454	14.80	0.22	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	592.50170	0.59250	589.20430	0.58920	592.502	19.31	0.33	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.51340	14.51340	14.49970	14.49970		17.21	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.58230	14.58230	14.56840	14.56840		17.36	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.71780	14.71780	14.70360	14.70360		17.49	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.79110	14.79110	14.77680	14.77680		17.59	0.00	0.00	0	1,500.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.59110	13.59110	13.57880	13.57880		16.35	0.00	13,591.10	1	374.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.79330	13.79330	13.78060	13.78060		16.49	0.00	137,933.00	10	62.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.99190	13.99190	13.97930	13.97930		16.54	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.18670	14.18670	14.17360	14.17360		16.62	0.00	0.00	0	182.00
£ / R	On 31/07/2017	Any day expiry			17.36770	17.36770	17.44480	17.44480		16.35	0.00	0.00	0	25.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.53750	17.53750	17.61560	17.61560		16.47	0.00	3,191,825.00	182	33,312.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	1,009.37560	1.00938	1,074.37380	1.07437	1,009.376	15.67	0.77	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	221.79780	0.22180	244.84780	0.24485	221.798	18.07	0.27	0.00	0	1,200.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.84760	17.84760	17.92660	17.92660		16.64	0.00	0.00	0	7,997.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.15560	18.15560	18.23660	18.23660		16.80	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.46120	18.46120	18.54280	18.54280		16.93	0.00	0.00	0	3,033.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11967	0.11967	0.12033	0.12033		20.25	0.00	0.00	0	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12198	0.12198	0.12265	0.12265		17.13	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12435	0.12435	0.12504	0.12504		15.64	0.00	0.00	0	0.00
€ / R	On 27/07/2017	Any day expiry			15.35410	15.35410	15.35050	15.35050		15.74	0.00	0.00	0	800.00
€ / R	On 31/07/2017	Any day expiry			15.36770	15.36770	15.36430	15.36430		15.49	0.00	0.00	0	2.00
€ / R	On 29/08/2017	Any day expiry			15.46630	15.46630	15.46320	15.46320		15.48	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.53430	15.53430	15.53130	15.53130		15.62	0.00	219,468,590.40	14,128	96,753.00
€ / R	On 27/09/2017	Any day expiry			15.56500	15.56500	15.56210	15.56210		15.62	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.66670	15.66670	15.66260	15.66260		15.67	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.77460	15.77460	15.77090	15.77090		15.64	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.84340	15.84340	15.84110	15.84110		15.69	0.00	0.00	0	22,446.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	66.38130		0.06638		65.20800	0.06521	66.381	14.31	0.09	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	473.90130		0.47390		469.09360	0.46909	473.901	16.58	0.40	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.87550		15.87550		15.87330	15.87330		15.64	0.00	0.00	0	800.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.15660		16.15660		16.15520	16.15520		15.66	0.00	93,062,016.00	5,760	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	321.40980		0.32141		317.44950	0.31745	321.410	14.39	0.26	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	337.95840		0.33796		0.00000	0.00000	337.958	14.42	0.27	170,267,778.91	39,145	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.46800		16.46800		16.46650	16.46650		15.69	0.00	0.00	0	1,001.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.39307		96.39307		96.40333	96.40333			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.47709		93.47709		93.48429	93.48429			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.28414		92.28414		92.29043	92.29043			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.46430		94.46430		94.47371	94.47371			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.24057		98.24057		98.25532	98.25532			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.86125		96.86125		96.88187	96.88187			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.94136		98.94136		98.96786	98.96786			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			102.64684		102.64684		102.67628	102.67628			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61263		99.61263		99.61263	99.61263			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.82194		99.82194		99.82180	99.82180			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.77352		99.77352		99.77411	99.77411			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.93225		99.93225		99.93569	99.93569			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.08976		100.08976		100.09594	100.09594			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.84904		99.84904		99.84892	99.84892			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.05498		99.05498		99.05560	99.05560			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.61967		98.61967		98.62245	98.62245			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.55936		98.55936		98.56568	98.56568			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.95000		98.95000		98.95000	98.95000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.35230		99.35230		99.35993	99.35993			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.75843		99.75843		99.77287	99.77287			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.19608		100.19608		100.21388	100.21388			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.65808		96.65808		96.66133	96.66133			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.94435		95.94435		95.94433	95.94433			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.19798		95.19798		95.19638	95.19638			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			95.42013		95.42013		95.42006	95.42006			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.64042		97.64042		97.64364	97.64364			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			97.80834		97.80834		97.81501	97.81501			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			99.03497		99.03497		99.04533	99.04533			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			101.26231		101.26231		101.27409	101.27409			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future			539.13000		539.13000		539.68900	539.68900			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future			549.41600		549.41600		549.98500	549.98500			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future			560.07500		560.07500		560.65800	560.65800			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
AL7T	On 03/08/2017	Index Future	616.28200		616.28200		617.00800	617.00800			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	628.04100		628.04100		628.78000	628.78000			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	640.22500		640.22500		640.98200	640.98200			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	553.87200		553.87200		555.15900	555.15900			0.00	0.00	0	596.00
ALBI	On 02/11/2017	Index Future	564.43900		564.43900		565.75100	565.75100			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	575.39000		575.39000		576.73000	576.73000			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.32900		10.32900		10.28440	10.28440		14.41	0.00	320,199.00	31	23,218.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.47030		10.47030		10.42510	10.42510		14.48	0.00	0.00	0	4,481.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.60980		10.60980		10.56500	10.56500		14.03	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.74630		10.74630		10.70140	10.70140		13.75	0.00	0.00	0	1,500.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.55900		10.55900		10.49910	10.49910		14.11	0.00	0.00	0	360.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.72470		10.72470		10.66460	10.66460		14.19	0.00	0.00	0	750.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.88730		10.88730		10.82660	10.82660		14.38	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.14920		14.14920		14.15790	14.15790		15.80	0.00	0.00	0	1,308.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.44510		14.44510		14.45510	14.45510		16.24	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.74740		14.74740		14.75850	14.75850		16.24	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.98720		1.98720		1.98660	1.98660		15.80	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.00480		2.00480		2.00410	2.00410		15.55	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.02180		2.02180		2.02120	2.02120		15.50	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.10080		2.10080		2.10050	2.10050		15.57	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.14430		2.14430		2.14360	2.14360		15.70	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	11.04024		76.57432		11.00092	76.80810			0.00	0.00	0	9,466.00

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
ES33	On 02/11/2017	Bond Future		11.14294	74.24374		11.10226	74.48187			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future		11.24866	75.68400		11.20644	75.92723			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		11.20987	79.86821		11.17055	80.13212			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future		11.31063	77.13044		11.26991	77.39938			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future		11.41086	78.62673		11.36864	78.90133			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		552.44200	552.44200		553.69900	553.69900			0.00	27,622,100.00	5	411.00
GOVI	On 02/11/2017	GOVI		562.98200	562.98200		564.26300	564.26300			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI		573.90400	573.90400		575.21300	575.21300			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.74150	1.74150		1.74160	1.74160		16.44	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.77070	1.77070		1.77090	1.77090		16.05	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.79840	1.79840		1.79870	1.79870		16.36	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		127.00761	127.00761		127.46349	127.46349			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future		129.45831	129.45831		129.92352	129.92352			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		130.66407	130.66407		131.13903	131.13903			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 03/08/2017	Bond Future		99.16380	99.16380		99.37936	99.37936			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future		102.04691	102.04691		102.27195	102.27195			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		103.72092	103.72092		104.14484	104.14484			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future		104.64982	104.64982		105.08222	105.08222			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		106.71750	106.71750		107.15886	107.15886			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		126.28735	126.28735		128.16607	128.16607			0.00	0.00	0	22,601.00
I2038	On 02/11/2017	Bond Future		128.72394	128.72394		130.63951	130.63951			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		129.74624	129.74624		131.70023	131.70023			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		124.05276	124.05276		125.19945	125.19945			0.00	0.00	0	23,901.00
I2046	On 02/11/2017	Bond Future		124.86330	124.86330		126.03290	126.03290			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		127.33042	127.33042		128.52351	128.52351			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		129.60267	129.60267		131.37543	131.37543			0.00	0.00	0	26,041.00

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
I2050	On 02/11/2017	Bond Future	132.10350		132.10350		133.91091	133.91091			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	133.02172		133.02172		134.86551	134.86551			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	245.83900		245.83900		247.10300	247.10300			0.00	0.00	0	1,319.00
IGOV	On 02/11/2017	Index Future	250.58300		250.58300		251.87200	251.87200			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	255.53400		255.53400		256.85000	256.85000			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
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	0.12940		0.12940		0.12860	0.12860			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12810		0.12810		0.12820	0.12820			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.12860		0.12860		0.12490	0.12490			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12800		0.12800		0.12220	0.12220			0.00	0.00	0	1,145.00
NOK/R	On 18/09/2017	Foreign Exchange Future	1.62930		1.62930		1.62760	1.62760		13.62	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future	1.65660		1.65660		1.65500	1.65500		14.21	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.68400		1.68400		1.68250	1.68250		14.62	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.87090		9.87090		9.84090	9.84090		14.83	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	10.00080		10.00080		9.97070	9.97070		15.02	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	10.12830		10.12830		10.09810	10.09810		14.76	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.30750		1.30750		1.30530	1.30530			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.32290		1.32290		1.32020	1.32020			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.34000		1.34000		1.33370	1.33370			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future	1.29040		1.29040		1.29730	1.29730			0.00	0.00	0	4,729.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future	1.29390		1.29390		1.30090	1.30090			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future	1.29760		1.29760		1.30450	1.30450			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future	1.14300		1.14300		1.14380	1.14380			0.00	0.00	0	82.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future	1.14860		1.14860		1.14950	1.14950			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
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future		1.15470	1.15470		1.15570	1.15570			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future		8.94543	111.07839		8.92574	111.20958		7.55	0.00	317,906,352.18	2,862	130,850.00
R186	On 03/08/2017	Bond Future	8.65	Put	2,233.63000	2.23363	2,141.23000	2.14123	2,233.630	7.51	0.80	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	1,716.64000	1.71664	1,639.20000	1.63920	1,716.640	7.55	0.71	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.80	Put	1,485.60000	1.48560	1,416.14000	1.41614	1,485.600	7.58	0.66	0.00	0	7,100.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,273.68000	1.27368	1,212.25000	1.21225	1,273.680	7.61	0.61	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	154.98000	0.15498	147.61000	0.14761	154.980	7.91	0.13	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	66.75000	0.06675	64.08000	0.06408	66.750	8.00	0.06	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future		8.99512	113.19772		8.97461	113.33131		7.41	0.00	0.00	0	4.00
R186	On 02/11/2017	Bond Future	9.00	Put	1,922.35000	1.92235	1,865.97000	1.86597	1,922.350	7.55	0.49	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future		9.04338	110.09110		9.02188	110.22794		7.54	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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		294.56540	294.56540		294.59676	294.59676			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future		300.24908	300.24908		300.28235	300.28235			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future		299.12834	299.12834		299.16343	299.16343			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		237.13904	237.13904		238.67611	238.67611			0.00	0.00	0	30,561.00
R202	On 02/11/2017	Bond Future		241.71452	241.71452		243.28230	243.28230			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future		242.74402	242.74402		244.34383	244.34383			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		8.33078	100.83787		8.30065	100.96792		5.02	0.00	0.00	0	38,422.00
R2023	On 02/11/2017	Bond Future		8.36758	98.83165		8.33572	98.96408		4.54	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future		8.40274	100.74895		8.36878	100.88454		4.55	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		9.48358	89.44923		9.45901	89.61363			0.00	0.00	0	43,303.00
R2030	On 02/11/2017	Bond Future		9.53907	91.15598		9.51367	91.32343			0.00	0.00	0	1.00
R2030	On 01/02/2018	Bond Future		9.59411	88.91929		9.56774	89.09046			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		9.67352	91.88389		9.64389	92.09531		10.69	0.00	0.00	0	27,082.00
R2032	On 02/11/2017	Bond Future		9.73418	89.47918		9.70358	89.69452		11.20	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future		9.79399	91.21504		9.76229	91.43506		10.79	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

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
R2035	On 03/08/2017	Bond Future			9.84876		95.81115		9.80905	96.12032			0.00	0.00	0	11,069.00
R2035	On 02/11/2017	Bond Future			9.91219		93.13847		9.87121	93.45347			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			9.97617		94.94535		9.93377	95.26698			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			9.92956		87.96367		9.88991	88.27063		12.64	0.00	0.00	0	66,825.00
R2037	On 02/11/2017	Bond Future			9.98893		89.64206		9.94808	89.95475		12.72	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future			10.04820		87.12571		10.00600	87.44494		12.85	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			7.57225		101.58128		7.56680	101.58828		1.02	0.00	24,988,994.88	246	42,011.00
R204	On 02/11/2017	Bond Future			7.53123		103.51942		7.52457	103.52649		0.53	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.43441		101.48760		7.42510	101.49536		0.71	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future			10.01475		91.18511		9.97006	91.55357		13.24	0.00	0.00	0	14,089.00
R2040	On 02/11/2017	Bond Future			10.07484		92.92494		10.02880	93.30034		13.36	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			10.13490		90.22193		10.08736	90.60510		13.49	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			10.04424		88.26232		10.00458	88.59131		13.86	0.00	4,413,116.00	50	24,446.00
R2044	On 02/11/2017	Bond Future			10.10275		89.94647		10.06193	90.28153		14.01	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			10.16119		87.31081		10.11905	87.65292		14.14	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			10.00768		91.88466		9.96291	92.26581		13.71	0.00	8,269,619.40	90	77,386.00
R2048	On 02/11/2017	Bond Future			10.06724		89.20049		10.02113	89.58881		14.53	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			10.12714		90.93095		10.07954	91.32737		13.97	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			7.77383		99.32308		7.75341	99.36730		1.89	0.00	0.00	0	47,287.00
R207	On 03/08/2017	Bond Future	8.19	Call	907.13000		0.90713		950.27000	0.95027	907.130	2.02	0.95	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.77173		101.21813		7.74884	101.26314		1.45	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.75513		99.53978		7.72875	99.58620		1.57	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			7.90635		98.78330		7.88097	98.86067		3.06	0.00	0.00	0	36,961.00
R208	On 02/11/2017	Bond Future			7.92103		97.26618		7.89357	97.34493		2.55	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
R208	On 01/02/2018	Bond Future			7.92867		99.15309		7.89855	99.23397		2.61	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			9.81707		71.95469		9.77733	72.21301		12.58	0.00	0.00	0	74,527.00
R209	On 02/11/2017	Bond Future			9.87292		70.17768		9.83202	70.44087		13.39	0.00	0.00	0	800.00
R209	On 02/11/2017	Bond Future	8.30	Call	40.67000		0.04067		48.09000	0.04809	40.670	12.80	0.02	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	363.38000		0.36338		407.53000	0.40753	363.380	12.94	0.14	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	2,564.25000		2.56425		2,432.74000	2.43274	2,564.250	13.39	0.54	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,775.00000		1.77500		1,674.49000	1.67449	1,775.000	13.62	0.43	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	644.08000		0.64408		600.25000	0.60025	644.080	14.16	0.20	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.92777		71.53914		9.88561	71.80779		12.88	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			185.32554		185.32554		185.34545	185.34545			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			186.50181		186.50181		186.52289	186.52289			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			190.18666		190.18666		190.20911	190.20911			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			147.91779		147.91779		147.93354	147.93354			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			150.77186		150.77186		150.78863	150.78863			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			151.69068		151.69068		151.70839	151.70839			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			9.56209		83.80797		9.53242	84.00046		10.46	0.00	33,523,188.00	400	62,323.00
R213	On 02/11/2017	Bond Future			9.62007		81.85712		9.58943	82.05327		10.99	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.67834		83.44515		9.64660	83.64554		10.61	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			9.93695		71.76732		9.89721	72.03458		13.23	0.00	0.00	0	37,026.00
R214	On 02/11/2017	Bond Future			9.99408		69.84030		9.95319	70.11264		14.17	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			10.05140		71.19521		10.00925	71.47316		13.59	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

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
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	23,506.76000		23,506.76000		23,520.50000	23,520.50000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.83880		9.83880		9.82450	9.82450		14.73	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.67100		3.67100		3.67100	3.67100		14.30	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.59890		3.59890		3.60090	3.60090		14.89	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.45640		1.45640		1.45120	1.45120			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.43380		1.43380		1.42630	1.42630			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.41800		1.41800		1.40770	1.40770			0.00	0.00	0	0.00
Total for Derivatives :												2,917,451,721.90	230,274	3 819 784.00
Grand Total:												2,917,451,721.90	230,274	3 819 784.00