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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/07/2017

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 27/07/2017	Any day expiry	12.95350	12.95350		13.03460	13.03460		14.05	0.00	12,551,941.50	969	0.00	
\$ / R	On 31/07/2017	Any day expiry	12.99150	12.99150		13.03900	13.03900		11.38	0.00	167,375.00	13	8,297.00	
\$ / R	On 04/08/2017	Any day expiry	12.99360	12.99360		13.04760	13.04760		12.32	0.00	0.00	0	1,350.00	
\$ / R	On 11/08/2017	Any day expiry	13.00850	13.00850		13.06250	13.06250		12.75	0.00	0.00	0	70.00	
\$ / R	On 11/08/2017	Any day expiry	13.20	Call	68.66340	0.06866	95.84120	0.09584	68.663	13.65	0.30	0.00	0	20,000.00
\$ / R	On 16/08/2017	Any day expiry	13.01920	13.01920		13.07320	13.07320		12.99	0.00	0.00	0	0.00	
\$ / R	On 17/08/2017	Any day expiry	13.02130	13.02130		13.07540	13.07540		13.10	0.00	0.00	0	0.00	
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	394.14200	0.39414	361.21120	0.36121	394.142	14.68	0.76	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry	13.04690	13.04690		13.10100	13.10100		13.50	0.00	0.00	0	910.00	
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	534.09470	0.53409	501.27000	0.50127	534.095	15.29	0.76	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	1.01160	0.00101	1.22400	0.00122	1.012	30.27	0.00	0.00	0	60.00
\$ / R	On 30/08/2017	Any day expiry	13.04900	13.04900		13.10310	13.10310		13.60	0.00	0.00	0	202.00	
\$ / R	On 31/08/2017	Any day expiry	13.05110	13.05110		13.10530	13.10530		13.67	0.00	0.00	0	3,635.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.08920	13.08920		13.14350	13.14350		14.23	0.00	835,784,687.60	63,853	818,804.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	14.92230	0.01492	13.01030	0.01301	14.922	14.08	0.05	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	26.89620	0.02690	24.64260	0.02464	26.896	13.67	0.08	0.00	0	1,000.00

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	12.25	Put	31.00030	0.03100	28.68180	0.02868	31.000	13.57	0.10	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	31.88580	0.03189	29.55470	0.02955	31.886	13.55	0.10	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	63.33070	0.06333	58.43700	0.05844	63.331	13.24	0.17	0.00	0	33,025.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	72.06990	0.07207	0.00000	0.00000	72.070	13.31	0.19	2,508,672.00	1,000	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	74.38210	0.07438	68.78440	0.06878	74.382	13.33	0.20	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	86.72380	0.08672	80.38020	0.08038	86.724	13.41	0.22	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	471.19210	0.47119	516.56450	0.51656	471.192	13.66	0.70	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	131.99210	0.13199	123.06450	0.12306	131.992	13.66	0.30	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	149.95080	0.14995	140.05540	0.14006	149.951	13.74	0.33	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	379.50390	0.37950	421.81820	0.42182	379.504	13.90	0.62	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	217.36510	0.21737	0.00000	0.00000	217.365	14.00	0.42	5,433,632.82	1,000	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	325.78480	0.32578	365.83330	0.36583	325.785	14.07	0.56	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	236.58480	0.23658	222.33330	0.22233	236.585	14.07	0.44	114,193,610.00	20,000	21,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	312.48150	0.31248	293.48010	0.29348	312.482	14.37	0.52	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	318.56330	0.31856	298.97550	0.29898	318.563	14.40	0.52	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	349.77920	0.34978	328.78820	0.32879	349.779	14.57	0.55	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	238.97920	0.23898	272.28820	0.27229	238.979	14.57	0.45	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	382.27790	0.38228	359.90030	0.35990	382.278	14.73	0.58	0.00	0	25,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	486.83120	0.48683	460.41910	0.46042	486.831	15.24	0.65	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	176.03120	0.17603	203.91910	0.20392	176.031	15.24	0.35	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	170.70470	0.17070	0.00000	0.00000	170.705	15.30	0.35	4,508,356.50	1,000	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	163.01390	0.16301	189.61920	0.18962	163.014	15.40	0.33	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	523.81390	0.52381	496.11920	0.49612	523.814	15.40	0.67	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	155.66850	0.15567	181.52040	0.18152	155.669	15.50	0.32	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	150.95800	0.15096	176.31270	0.17631	150.958	15.57	0.31	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	664.46380	0.66446	632.45730	0.63246	664.464	16.01	0.74	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	119.93740	0.11994	141.78630	0.14179	119.937	16.07	0.26	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	763.78380	0.76378	729.20850	0.72921	763.784	16.41	0.78	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	772.16630	0.77217	737.45400	0.73745	772.166	16.44	0.78	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	95.14930	0.09515	114.19430	0.11419	95.149	16.55	0.21	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	93.65640	0.09366	112.49530	0.11250	93.656	16.58	0.21	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	81.25080	0.08125	98.30700	0.09831	81.251	16.84	0.18	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	76.29190	0.07629	92.60200	0.09260	76.292	16.96	0.17	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	69.43390	0.06943	84.67710	0.08468	69.434	17.13	0.16	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	50.88120	0.05088	63.00080	0.06300	50.881	17.71	0.12	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,180.13910	1.18014	1,137.68160	1.13768	1,180.139	17.77	0.88	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,273.14480	1.27314	1,229.38990	1.22939	1,273.145	18.06	0.90	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	41.70640	0.04171	52.13020	0.05213	41.706	18.09	0.10	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,413.71860	1.41372	1,368.83870	1.36884	1,413.719	18.38	0.92	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	31.11760	0.03112	40.11720	0.04012	31.118	18.42	0.08	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	28.32160	0.02832	36.65630	0.03666	28.322	18.48	0.07	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	20.50040	0.02050	26.87030	0.02687	20.500	18.70	0.05	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	19.72980	0.01973	25.89740	0.02590	19.730	18.72	0.05	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	11.94010	0.01194	15.93800	0.01594	11.940	19.05	0.03	0.00	0	10,600.00

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	16.00	Call	2.73940	0.00274	3.17200	0.00317	2.739	21.48	0.01	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	2.51050	0.00251	2.82800	0.00283	2.511	23.53	0.01	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	2.47240	0.00247	2.76740	0.00277	2.472	24.04	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	2.39300	0.00239	2.63010	0.00263	2.393	25.58	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	2.36410	0.00236	2.56920	0.00257	2.364	26.60	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	2.36120	0.00236	2.56190	0.00256	2.361	26.76	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.39980	0.00040	0.48640	0.00049	0.400	26.86	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.10820	13.10820	13.16270	13.16270		14.38	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	572.99550	0.57300	545.47000	0.54547	572.996	15.64	0.66	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	2.99970	0.00300	2.99490	0.00299	3.000	25.77	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.11030	13.11030	13.16480	13.16480		14.41	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.11240	13.11240	13.16690	13.16690		14.44	0.00	0.00	0	1,930.00
\$ / R	On 23/10/2017	Any day expiry			13.16210	13.16210	13.21730	13.21730		14.69	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.17040	13.17040	13.22570	13.22570		14.76	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	263.07240	0.26307	252.05600	0.25206	263.072	14.36	0.38	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	604.68970	0.60469	581.23510	0.58124	604.690	15.71	0.61	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	146.03520	0.14604	166.95520	0.16696	146.035	17.31	0.23	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	2.18530	0.00219	2.93200	0.00293	2.185	21.34	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.20520	13.20520	13.26090	13.26090		15.04	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.23580	13.23580	13.29200	13.29200		15.26	0.00	0.00	0	915.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	636.29340	0.63629	613.39890	0.61340	636.293	15.87	0.57	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	7.32250	0.00732	11.26860	0.01127	7.323	21.92	0.01	0.00	0	60.00
\$ / R	On 15/12/2017	Any day expiry			13.27040	13.27040	13.32710	13.32710		15.39	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.27650	13.27650	13.33330	13.33330		15.36	0.00	33,921,457.50	2,555	118,304.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	40.72520	0.04073	40.72350	0.04072	40.725	13.96	0.08	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	60.87190	0.06087	58.66550	0.05867	60.872	13.49	0.11	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	96.78980	0.09679	92.97180	0.09297	96.790	13.74	0.16	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	140.35420	0.14035	134.61460	0.13461	140.354	13.96	0.21	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	167.90960	0.16791	160.98080	0.16098	167.910	14.08	0.23	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	216.42020	0.21642	206.62020	0.20662	216.420	14.29	0.28	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	364.97350	0.36497	350.13320	0.35013	364.973	14.92	0.39	43,120,911.06	8,280	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	415.38860	0.41539	399.37670	0.39938	415.389	15.10	0.43	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	425.87930	0.42588	409.63180	0.40963	425.879	15.13	0.43	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	458.15570	0.45816	441.19980	0.44120	458.156	15.24	0.45	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	474.73690	0.47474	457.42740	0.45743	474.737	15.29	0.46	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	523.80100	0.52380	562.81780	0.56282	523.801	15.36	0.53	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	557.34100	0.55734	536.94840	0.53695	557.341	15.59	0.50	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	588.50480	0.58850	567.32820	0.56733	588.505	15.70	0.52	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	429.51960	0.42952	463.59110	0.46359	429.520	15.92	0.45	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	338.92860	0.33893	368.54980	0.36855	338.929	16.59	0.37	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,013.58010	1.01358	983.60010	0.98360	1,013.580	17.03	0.67	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,422.64330	1.42264	1,385.83850	1.38584	1,422.643	18.15	0.76	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	135.69610	0.13570	151.51080	0.15151	135.696	19.07	0.17	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	124.79180	0.12479	139.59030	0.13959	124.792	19.26	0.16	0.00	0	1,900.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	123.84880	0.12385	138.55810	0.13856	123.849	19.28	0.16	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	93.39610	0.09340	105.08010	0.10508	93.396	19.94	0.12	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	65.83570	0.06584	74.26350	0.07426	65.836	20.83	0.09	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	33.79520	0.03380	39.30830	0.03931	33.795	22.98	0.05	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	31.89800	0.03190	37.21150	0.03721	31.898	23.19	0.04	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	14.13520	0.01414	17.89370	0.01789	14.135	23.21	0.02	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.28470	13.28470	13.34160	13.34160		15.51	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	656.79070	0.65679	634.26800	0.63427	656.791	15.95	0.54	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	16.81130	0.01681	21.20100	0.02120	16.811	23.31	0.02	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.29490	13.29490	13.35190	13.35190		15.48	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.30710	13.30710	13.36430	13.36430		15.47	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.32140	13.32140	13.37880	13.37880		15.49	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	487.59770	0.48760	470.23140	0.47023	487.598	15.32	0.44	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	202.49560	0.20250	222.26530	0.22227	202.496	18.52	0.22	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	185.92570	0.18593	204.50100	0.20450	185.926	18.71	0.21	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.36620	13.36620	13.42410	13.42410		15.64	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	560.93450	0.56093	542.56880	0.54257	560.934	15.55	0.46	0.00	0	7,904.00
\$ / R	On 01/02/2018	Any day expiry			13.36820	13.36820	13.42610	13.42610		15.65	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	479.33990	0.47934	462.91330	0.46291	479.340	15.30	0.42	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	151.06810	0.15107	166.10010	0.16610	151.068	19.60	0.16	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.39170	13.39170	13.44980	13.44980		15.77	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.39570	13.39570	13.45380	13.45380		15.78	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.45850	13.45850	13.51700	13.51700		15.93	0.00	534,437,035.00	39,710	61,116.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	118.78010	0.11878	115.42580	0.11543	118.780	14.19	0.14	288,073,806.00	150,000	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	241.81220	0.24181	233.74290	0.23374	241.812	14.55	0.24	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	438.73850	0.43874	424.34130	0.42434	438.738	15.17	0.36	48,803,308.80	10,000	73,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	567.04630	0.56705	549.98950	0.54999	567.046	15.59	0.43	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	640.17970	0.64018	621.73550	0.62174	640.180	15.81	0.46	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	979.78760	0.97979	955.05180	0.95505	979.788	16.72	0.57	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,174.68590	1.17469	1,146.59750	1.14660	1,174.686	17.20	0.62	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	304.66680	0.30467	328.59050	0.32859	304.667	18.49	0.27	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	272.28860	0.27229	294.39440	0.29439	272.289	18.77	0.24	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	224.59420	0.22459	243.82110	0.24382	224.594	19.26	0.21	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	219.78550	0.21979	238.70750	0.23871	219.785	19.31	0.20	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	192.31520	0.19232	209.43860	0.20944	192.315	19.66	0.18	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	168.82910	0.16883	184.33130	0.18433	168.829	20.02	0.16	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	155.76820	0.15577	170.15550	0.17016	155.768	20.25	0.15	594,202,377.00	300,000	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.53120	13.53120	13.59020	13.59020		16.12	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,823.35260	1.82335	1,789.18620	1.78919	1,823.353	18.47	0.71	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	237.14250	0.23714	255.87630	0.25588	237.143	19.54	0.20	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.56220	13.56220	13.62130	13.62130		16.15	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.56980	13.56980	13.62910	13.62910		16.14	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.63510	13.63510	13.69490	13.69490		16.29	0.00	0.00	0	100,881.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	22.90410	0.02290	23.74710	0.02375	22.904	12.85	0.03	0.00	0	750.00

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	12.96	Put	473.38820	0.47339	460.48380	0.46048	473.388	15.25	0.34	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	491.97930	0.49198	477.42800	0.47743	491.979	15.31	0.34	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	515.75040	0.51575	500.77070	0.50077	515.750	15.39	0.35	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	838.31750	0.83832	818.34110	0.81834	838.318	16.27	0.47	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	875.04050	0.87504	854.69210	0.85469	875.041	16.36	0.48	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	428.06300	0.42806	455.36460	0.45536	428.063	18.43	0.31	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	422.31450	0.42231	449.37040	0.44937	422.314	18.47	0.30	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	248.44290	0.24844	267.08300	0.26708	248.443	20.01	0.19	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.74420	13.74420	13.80460	13.80460		16.48	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.81560	13.81560	13.87560	13.87560		16.66	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	21.90950	0.02191	26.59040	0.02659	21.909	11.81	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	476.62890	0.47663	465.17130	0.46517	476.629	15.43	0.30	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	416.15670	0.41616	440.38440	0.44038	416.157	19.63	0.26	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			13.93190	13.93190	13.99130	13.99130		16.97	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.99520	13.99520	14.05420	14.05420		17.08	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.11970	14.11970	14.17810	14.17810		17.25	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.18700	14.18700	14.24500	14.24500		17.37	0.00	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.36660	14.36660	14.42370	14.42370		17.54	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.21420	15.21420	15.24700	15.24700		18.59	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.32330	15.32330	15.35250	15.35250		18.68	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.43710	15.43710	15.46260	15.46260		18.85	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.08920	13.08920	13.14350	13.14350		14.23	0.00	13,089.20	1	409.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.27650	13.27650	13.33330	13.33330		15.36	0.00	265,530.00	20	91.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.45850	13.45850	13.51700	13.51700		15.93	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.63510	13.63510	13.69490	13.69490		16.29	0.00	0.00	0	182.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.36660	14.36660	13.87560	13.87560		16.87	0.00	0.00	0	0.00
£ / R	On 31/07/2017	Any day expiry			16.99770	16.99770	17.01990	17.01990		12.12	0.00	422,725.00	25	25.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.15110	17.15110	17.18360	17.18360		14.92	0.00	579,141,193.70	33,767	64,030.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	644.89040	0.64489	679.73560	0.67974	644.890	14.66	0.69	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	74.33190	0.07433	87.09400	0.08709	74.332	17.39	0.13	0.00	0	700.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.44720	17.44720	17.48240	17.48240		16.13	0.00	26,170,800.00	1,500	9,497.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.73810	17.73810	17.77620	17.77620		16.66	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.02490	18.02490	18.06290	18.06290		16.94	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.31870	18.31870	18.35700	18.35700		17.01	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.22640	19.22640	19.25790	19.25790		16.92	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11751	0.11751	0.11769	0.11769		20.18	0.00	0.00	0	5,958.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.11971	0.11971	0.11992	0.11992		16.90	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12196	0.12196	0.12218	0.12218		15.27	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13268	0.13268	0.13289	0.13289		21.48	0.00	0.00	0	0.00
€ / R	On 27/07/2017	Any day expiry			15.15690	15.15690	15.16420	15.16420		12.45	0.00	12,125,520.00	800	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 31/07/2017	Any day expiry			15.16390		15.16390		15.17090	15.17090		10.20	0.00	0.00	0	2.00
€ / R	On 29/08/2017	Any day expiry			15.24930		15.24930		15.26590	15.26590		12.76	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.31480		15.31480		15.33140	15.33140		13.55	0.00	195,279,014.80	12,751	105,317.00
€ / R	On 27/09/2017	Any day expiry			15.34420		15.34420		15.36100	15.36100		13.83	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.44310		15.44310		15.46080	15.46080		14.39	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.54600		15.54600		15.56470	15.56470		14.58	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.61060		15.61060		15.63000	15.63000		14.64	0.00	8,585,830.00	550	27,041.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	52.46060		0.05246		59.35030	0.05935	52.461	13.09	0.09	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	325.19370		0.32519		344.21720	0.34422	325.194	16.00	0.33	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.63980		15.63980		15.65950	15.65950		14.70	0.00	0.00	0	800.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.90580		15.90580		15.92960	15.92960		15.06	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	352.04000		0.35204		355.88280	0.35588	352.040	14.10	0.29	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	369.99850		0.37000		373.90040	0.37390	369.998	14.12	0.30	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.20290		16.20290		16.22590	16.22590		15.41	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.51390		17.51390		17.53660	17.53660		16.59	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.14357		94.14357		94.26348	94.26348			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.14885		91.14885		91.26690	91.26690			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.90518		89.90518		90.02142	90.02142			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.08235		92.08235		92.19859	92.19859			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.88452		95.88452		96.00274	96.00274			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.44840		94.44840		94.57371	94.57371			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.52972		96.52972		96.65922	96.65922			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.26580		100.26580		100.39489	100.39489			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61254		99.61254		99.61255	99.61255			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.74964		99.74964		99.75106	99.75106			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.62327		99.62327		99.62490	99.62490			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.67599		99.67599		99.68114	99.68114			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.76210		99.76210		99.77060	99.77060			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.78176		99.78176		99.78289	99.78289			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			98.89972		98.89972		98.90175	98.90175			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.37124		98.37124		98.37552	98.37552			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.22735		98.22735		98.23609	98.23609			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.51000		98.51000		98.53000	98.53000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			98.83073		98.83073		98.85084	98.85084			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.14421		99.14421		99.16948	99.16948			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.48613		99.48613		99.51443	99.51443			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.42997		95.42997		95.47640	95.47640			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.61492		94.61492		94.67063	94.67063			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			93.77595		93.77595		93.84085	93.84085			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			93.91264		93.91264		93.98684	93.98684			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
5Y STND	On 21/12/2021	Interest Rate Swap	96.07222		96.07222		96.15436	96.15436			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.17093		96.17093		96.26102	96.26102			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.33969		97.33969		97.43877	97.43877			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.53111		99.53111		99.63857	99.63857			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	549.46400		549.46400		548.79600	548.79600			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	559.58400		559.58400		558.90600	558.90600			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	569.97700		569.97700		569.29100	569.29100			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	580.69600		580.69600		580.00100	580.00100			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	632.45900		632.45900		631.93800	631.93800			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	644.10900		644.10900		643.58000	643.58000			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	656.07100		656.07100		655.53900	655.53900			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	668.40900		668.40900		667.87000	667.87000			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	566.49500		566.49500		565.97800	565.97800			0.00	3,183,701,900.00	562	218.00
ALBI	On 02/11/2017	Index Future	576.93000		576.93000		576.40500	576.40500			0.00	3,242,346,600.00	562	464.00
ALBI	On 01/02/2018	Index Future	587.64400		587.64400		587.11500	587.11500			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	598.69600		598.69600		598.16000	598.16000			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.43660		10.43660		10.41260	10.41260		13.12	0.00	3,130,980.00	300	25,075.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.57360		10.57360		10.55080	10.55080		14.00	0.00	2,643,400.00	250	4,499.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.70770		10.70770		10.68510	10.68510		13.94	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.83670		10.83670		10.81470	10.81470		13.69	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.36470		11.36470		11.33660	11.33660		13.94	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.47190		10.47190		10.49360	10.49360		12.30	0.00	0.00	0	620.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.63050		10.63050		10.65380	10.65380		13.39	0.00	5,315,250.00	500	1,250.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.78290		10.78290		10.80720	10.80720		13.85	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.63020		13.63020		13.75190	13.75190		13.28	0.00	0.00	0	1,215.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.90700		13.90700		14.03330	14.03330		14.52	0.00	3,476,750.00	250	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.18470		14.18470		14.31830	14.31830		15.11	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.45200		15.45200		15.59460	15.59460		16.48	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.93710		1.93710		1.94090	1.94090		13.95	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.95550		1.95550		1.95900	1.95900		14.73	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.97250		1.97250		1.97600	1.97600		15.02	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.97510		1.97510		1.97740	1.97740		16.19	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.06010		2.06010		2.07450	2.07450		15.34	0.00	618,030.00	300	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.10040		2.10040		2.11610	2.11610		15.63	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.36070		2.36070		2.38530	2.38530		17.14	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
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	10.73775	78.40200		10.74387	78.36435				0.00	22,579,776.00	288	9,466.00
ES33	On 02/11/2017	Bond Future	10.83826	76.05592		10.84454	76.01789				0.00	21,904,104.96	288	288.00
ES33	On 01/02/2018	Bond Future	10.94376	77.46827		10.95015	77.43020				0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	11.04691	75.13289		11.05346	75.09449				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	11.02291	81.13707		10.99394	81.33690				0.00	325,359,650.70	4,010	7,957.00
ES42	On 02/11/2017	Bond Future	11.12491	78.37041		11.09488	78.57415				0.00	314,265,344.10	4,010	4,010.00
ES42	On 01/02/2018	Bond Future	11.22845	79.82553		11.19725	80.03385				0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.33486	77.06505		11.30248	77.27762				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	565.49300	565.49300		564.90900	564.90900				0.00	548,528,210.00	97	34.00
GOVI	On 02/11/2017	GOVI	575.90900	575.90900		575.31700	575.31700				0.00	558,631,730.00	97	471.00
GOVI	On 01/02/2018	GOVI	586.60500	586.60500		586.00700	586.00700				0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	597.63700	597.63700		597.03000	597.03000				0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.67850	1.67850		1.68510	1.68510			13.73	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.70650	1.70650		1.71310	1.71310			15.22	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.73270	1.73270		1.73950	1.73950			15.99	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.85830	1.85830		1.86490	1.86490			17.12	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	127.47980	127.47980		127.49253	127.49253				0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	129.87811	129.87811		129.89232	129.89232				0.00	0.00	0	1,877.00
I2025	On 01/02/2018	Bond Future	130.99437	130.99437		131.01029	131.01029				0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.52602	133.52602		133.54073	133.54073				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

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
I2029	On 03/08/2017	Bond Future		99.25512	99.25512		99.26490	99.26490			0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future		100.11510	100.11510		100.12614	100.12614			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future		102.01780	102.01780		102.02998	102.02998			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		102.96135	102.96135		102.97268	102.97268			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		103.90629	103.90629		103.91655	103.91655			0.00	41,666,422.29	401	6,133.00
I2033	On 02/11/2017	Bond Future		104.78890	104.78890		104.80038	104.80038			0.00	42,020,348.90	401	401.00
I2033	On 01/02/2018	Bond Future		106.78040	106.78040		106.79312	106.79312			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		107.74545	107.74545		107.75736	107.75736			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		127.86547	127.86547		127.87855	127.87855			0.00	391,651,934.61	3,063	21,645.00
I2038	On 02/11/2017	Bond Future		130.27094	130.27094		130.28551	130.28551			0.00	390,552,278.12	2,998	5,503.00
I2038	On 01/02/2018	Bond Future		131.22581	131.22581		131.24191	131.24191			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		133.76185	133.76185		133.77684	133.77684			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		124.78656	124.78656		123.92151	123.92151			0.00	784,283,529.60	6,285	15,798.00
I2046	On 02/11/2017	Bond Future		125.55164	125.55164		124.67140	124.67140			0.00	781,558,959.00	6,225	9,835.00
I2046	On 01/02/2018	Bond Future		127.93758	127.93758		127.04197	127.04197			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		128.79477	128.79477		127.88047	127.88047			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		130.48765	130.48765		130.50052	130.50052			0.00	598,024,899.95	4,583	22,989.00
I2050	On 02/11/2017	Bond Future		132.94230	132.94230		132.95672	132.95672			0.00	609,274,560.90	4,583	6,183.00
I2050	On 01/02/2018	Bond Future		133.77766	133.77766		133.79370	133.79370			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		136.36298	136.36298		136.37788	136.37788			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		246.45800	246.45800		246.34100	246.34100			0.00	4,929,160.00	2	1,239.00
IGOV	On 02/11/2017	Index Future		251.09500	251.09500		250.97800	250.97800			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		255.86700	255.86700		255.75100	255.75100			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		260.81200	260.81200		260.69100	260.69100			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.06000	92.94000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		6.93000	93.07000		6.93000	93.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		6.90000	93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		6.82000	93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		6.76000	93.24000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		6.73000	93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.66000	93.34000		6.66000	93.34000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.63000	93.37000		6.63000	93.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.65000	93.35000		6.65000	93.35000			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 19/12/2018	Jibar Tradeable Future			6.70000		93.30000		6.70000	93.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			6.77000		93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			6.83000		93.17000		6.83000	93.17000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12500		0.12500		0.12530	0.12530			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12470		0.12470		0.12520	0.12520			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12400		0.12400		0.12460	0.12460			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12350		0.12350		0.12350	0.12350			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12020		0.12020		0.11570	0.11570			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.64920		1.64920		1.65070	1.65070		12.89	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.67570		1.67570		1.67770	1.67770		13.46	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.70170		1.70170		1.70440	1.70440		14.23	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.83830		1.83830		1.84250	1.84250		15.22	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.80570		9.80570		9.75900	9.75900		13.57	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.92990		9.92990		9.88410	9.88410		14.50	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			10.05070		10.05070		10.00440	10.00440		14.46	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.63980		10.63980		10.60730	10.60730		14.83	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.28800		1.28800		1.28750	1.28750			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.29950		1.29950		1.30090	1.30090			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.31090		1.31090		1.31400	1.31400			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33810		1.33810		1.33320	1.33320			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.31030		1.31030		1.30740	1.30740			0.00	0.00	0	9,929.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31410		1.31410		1.31120	1.31120			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.31800		1.31800		1.31510	1.31510			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.17000		1.17000		1.16650	1.16650			0.00	2,274,480.00	1,944	7,161.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17580		1.17580		1.17230	1.17230			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18180		1.18180		1.17850	1.17850			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.51354		114.00481		8.52909	113.89765		7.44	0.00	2,850,120.25	25	88,483.00
R186	On 03/08/2017	Bond Future	8.65	Put	138.81000		0.13881		187.94000	0.18794	138.810	7.40	0.21	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	44.23000		0.04423		68.51000	0.06851	44.230	7.44	0.08	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.80	Put	23.00000		0.02300		38.58000	0.03858	23.000	7.47	0.05	0.00	0	7,100.00
R186	On 03/08/2017	Bond Future	8.85	Put	11.29000		0.01129		20.68000	0.02068	11.290	7.50	0.03	0.00	0	733.00
R186	On 03/08/2017	Bond Future	9.35	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.79	0.00	0.00	0	733.00
R186	On 03/08/2017	Bond Future	9.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.88	0.00	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.55621		116.10467		8.57235	115.99596		7.29	0.00	598,171,259.84	5,152	77,746.00
R186	On 02/11/2017	Bond Future	8.75	Put	1,168.03000		1.16803		0.00000	0.00000	1,168.030	7.29	0.38	108,993,000.00	2,500	2,500.00
R186	On 02/11/2017	Bond Future	9.00	Put	667.69000		0.66769		702.21000	0.70221	667.690	7.43	0.25	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.59991		112.96039		8.61659	112.85066		7.42	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	On 01/02/2018	Bond Future	7.75	Call	504.13000		0.50413		0.00000	0.00000	504.130	7.05	0.17	55,860,354.68	2,920	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	2,068.07000		2.06807		0.00000	0.00000	2,068.070	7.33	0.47	77,133,428.88	1,460	1,460.00
R186	On 03/05/2018	Bond Future			8.64330		115.08423		8.66062	114.97303		7.29	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			295.20356		295.20356		295.23324	295.23324			0.00	313,506,180.72	1,062	838.00
R197	On 02/11/2017	Bond Future			300.75726		300.75726		300.79044	300.79044			0.00	319,404,210.12	1,062	2,350.00
R197	On 01/02/2018	Bond Future			299.42291		299.42291		299.45985	299.45985			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.20950		305.20950		305.24381	305.24381			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			236.62655		236.62655		236.64956	236.64956			0.00	104,115,682.00	440	20,323.00
R202	On 02/11/2017	Bond Future			241.07813		241.07813		241.10407	241.10407			0.00	106,074,377.20	440	13,247.00
R202	On 01/02/2018	Bond Future			241.91528		241.91528		241.94421	241.94421			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			246.59045		246.59045		246.61728	246.61728			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			7.82687		103.04108		7.84722	102.95093		4.91	0.00	1,124,281,223.88	10,911	33,649.00
R2023	On 02/11/2017	Bond Future			7.84999		101.01073		7.87144	100.91925		4.44	0.00	1,621,929,291.61	16,057	23,401.00
R2023	On 01/02/2018	Bond Future			7.87398		102.88659		7.89651	102.79435		4.47	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.88824		100.89079		7.91204	100.79731		4.44	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			9.09412		92.10513		9.11476	91.96166			0.00	568,933,388.01	6,177	39,796.00
R2030	On 02/11/2017	Bond Future			9.14526		93.80168		9.16656	93.65585			0.00	579,412,977.36	6,177	18,846.00
R2030	On 01/02/2018	Bond Future			9.19798		91.53884		9.21989	91.39121			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.25386		93.25979		9.27647	93.10988			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			9.30957		94.53182		9.32026	94.45244		10.62	0.00	687,151,799.58	7,269	14,287.00
R2032	On 02/11/2017	Bond Future			9.36661		92.11627		9.37759	92.03588		11.09	0.00	669,593,166.63	7,269	24,723.00
R2032	On 01/02/2018	Bond Future			9.42482		93.82679		9.43605	93.74573		10.70	0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future			9.48205		91.43359		9.49359	91.35147		11.09	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			9.55981		98.09748		9.56551	98.05155			0.00	0.00	0	6,832.00
R2035	On 02/11/2017	Bond Future			9.62190		95.40580		9.62774	95.35935			0.00	0.00	0	4,309.00
R2035	On 01/02/2018	Bond Future			9.68648		97.17759		9.69240	97.13115			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 03/05/2018	Bond Future		9.74641	94.50377		9.75245	94.45699			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		9.63960	90.24785		9.64527	90.20229		12.58	0.00	1,316,264,892.25	14,585	32,581.00
R2037	On 02/11/2017	Bond Future		9.69769	91.91015		9.70349	91.86409		12.65	0.00	1,340,509,537.75	14,585	50,523.00
R2037	On 01/02/2018	Bond Future		9.75756	89.36185		9.76343	89.31581		12.78	0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future		9.81998	91.04187		9.82598	90.99538		12.65	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		7.07612	102.22124		7.11113	102.17589		0.99	0.00	1,776,502,929.96	17,379	30,883.00
R204	On 02/11/2017	Bond Future		6.98249	104.10408		7.02531	104.05828		0.51	0.00	3,278,653,895.52	31,494	15,876.00
R204	On 01/02/2018	Bond Future		6.82330	101.99895		6.87774	101.95323		0.68	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.50492	103.91678		6.58102	103.87070		0.51	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.80983	92.89492		9.82055	92.80418		13.20	0.00	0.00	0	14,239.00
R2040	On 02/11/2017	Bond Future		9.87107	94.60594		9.88207	94.51389		13.32	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.93425	91.85742		9.94548	91.76460		13.45	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		9.99994	93.58435		10.01147	93.49021		13.32	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		9.82467	90.11049		9.83536	90.01898		13.82	0.00	0.00	0	22,110.00
R2044	On 02/11/2017	Bond Future		9.88372	91.77034		9.89469	91.67745		13.97	0.00	0.00	0	2,877.00
R2044	On 01/02/2018	Bond Future		9.94456	89.09427		9.95576	89.00054		14.10	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		10.00769	90.76923		10.01918	90.67417		13.97	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		9.78966	93.76882		9.80034	93.67486		13.67	0.00	0.00	0	62,398.00
R2048	On 02/11/2017	Bond Future		9.84957	91.06086		9.86054	90.96543		14.49	0.00	0.00	0	64,240.00
R2048	On 01/02/2018	Bond Future		9.91161	92.75187		9.92282	92.65550		13.94	0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future		9.96925	90.05831		9.98075	89.96051		14.49	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		7.23372	100.50131		7.28906	100.37978		1.85	0.00	2,110,527.51	21	46,383.00
R207	On 03/08/2017	Bond Future	8.19	Call	2,074.19000	2,074.19	1,952.66000	1.95266	2,074.190	1.98	1.00	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.19883	102.35247		7.26074	102.22909		1.40	0.00	2,149,401.87	21	3,995.00
R207	On 01/02/2018	Bond Future		7.14998	100.61201		7.21996	100.48725		1.53	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future		7.08678	102.50371		7.16750	102.37712		1.40	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

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 03/08/2017	Bond Future			7.38523		100.38702		7.44063	100.21500		3.01	0.00	0.00	0	32,204.00
R208	On 02/11/2017	Bond Future			7.37907		98.83513		7.43893	98.66032		2.50	0.00	0.00	0	18,983.00
R208	On 01/02/2018	Bond Future			7.36861		100.67051		7.43345	100.49334		2.57	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.34565		99.16193		7.41650	98.98191		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			9.52436		73.89172		9.53000	73.85364		12.50	0.00	63,546,879.20	860	69,565.00
R209	On 02/11/2017	Bond Future			9.57888		72.10368		9.58463	72.06525		13.30	0.00	191,291,063.04	2,653	8,988.00
R209	On 02/11/2017	Bond Future	8.30	Call	62.55000		0.06255		63.06000	0.06306	62.550	12.71	0.03	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	576.13000		0.57613		574.98000	0.57498	576.130	12.86	0.22	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,452.66000		1.45266		1,477.69000	1.47769	1,452.660	13.30	0.40	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	904.05000		0.90405		923.49000	0.92349	904.050	13.53	0.28	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	244.79000		0.24479		253.13000	0.25313	244.790	14.07	0.10	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.63421		73.44265		9.64004	73.40409		12.79	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			9.68853		71.67395		9.69447	71.63507		13.30	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			184.74713		184.74713		184.76560	184.76560			0.00	0.00	0	1,535.00
R210	On 02/11/2017	Bond Future			185.82364		185.82364		185.84430	185.84430			0.00	0.00	0	754.00
R210	On 01/02/2018	Bond Future			189.35499		189.35499		189.37799	189.37799			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.56576		190.56576		190.58707	190.58707			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			148.24882		148.24882		148.26386	148.26386			0.00	0.00	0	3,258.00
R212	On 02/11/2017	Bond Future			151.03786		151.03786		151.05466	151.05466			0.00	0.00	0	3,812.00
R212	On 01/02/2018	Bond Future			151.84825		151.84825		151.86690	151.86690			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.78285		154.78285		154.80023	154.80023			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			9.18418		86.30814		9.19982	86.20255		10.35	0.00	0.00	0	60,410.00
R213	On 02/11/2017	Bond Future			9.23819		84.34968		9.25428	84.24253		10.86	0.00	0.00	0	3,794.00
R213	On 01/02/2018	Bond Future			9.29439		85.91613		9.31090	85.80774		10.50	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.34582		83.98156		9.36280	83.87158		10.86	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
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	9.71948		73.25087		9.73014	73.17693		13.21	0.00	0.00	0	37,004.00
R214	On 02/11/2017	Bond Future	9.77717		71.30540		9.78810	71.23035		14.15	0.00	0.00	0	2,819.00
R214	On 01/02/2018	Bond Future	9.83683		72.62960		9.84799	72.55379		13.56	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.89215		70.69874		9.90358	70.62184		14.15	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	22,991.69000	22,991.69000		23,036.91000	23,036.91000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.62740	9.62740		9.66230	9.66230			12.72	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.66920	10.66920		10.70690	10.70690			15.00	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.64950	3.64950		3.64790	3.64790			12.15	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.56700	3.56700		3.56920	3.56920			14.05	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.41460	3.41460		3.43790	3.43790			14.89	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.44180	1.44180		1.44830	1.44830				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.41850	1.41850		1.42510	1.42510				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.39320	1.39320		1.39950	1.39950				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.20070	1.20070		1.20870	1.20870				0.00	0.00	0	0.00
Total for Derivatives :											30,126,888,760.47	840,312	5,148,600.00	
Grand Total:											30,126,888,760.47	840,312	5,148,600.00	