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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/07/2017

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 31/07/2017	Any day expiry		13.18980	13.18980		13.00960	13.00960		13.40	0.00	155,060,582.00	11,773	0.00
\$ / R	On 04/08/2017	Any day expiry		13.20100	13.20100		13.01390	13.01390		13.56	0.00	0.00	0	1,350.00
\$ / R	On 11/08/2017	Any day expiry		13.21620	13.21620		13.02890	13.02890		12.91	0.00	0.00	0	70.00
\$ / R	On 11/08/2017	Any day expiry	13.20	Call	126.35440	0.12635	70.16730	0.07017	126.354	12.91	0.53	0.00	0	20,000.00
\$ / R	On 16/08/2017	Any day expiry		13.22700	13.22700		13.03960	13.03960		13.03	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry		13.22920	13.22920		13.04170	13.04170		13.20	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	226.06840	0.22607	374.76510	0.37477	226.068	13.84	0.61	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry		13.25530	13.25530		13.06730	13.06730		13.80	0.00	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	365.27950	0.36528	515.49930	0.51550	365.279	14.74	0.66	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	1.01680	0.00102	1.22910	0.00123	1.017	30.46	0.00	0.00	0	60.00
\$ / R	On 30/08/2017	Any day expiry		13.25740	13.25740		13.06950	13.06950		13.87	0.00	0.00	0	202.00
\$ / R	On 31/08/2017	Any day expiry		13.25960	13.25960		13.07160	13.07160		13.93	0.00	39,702,000.00	3,000	6,635.00
\$ / R	On 18/09/2017	Foreign Exchange Future		13.29830	13.29830		13.10970	13.10970		14.33	0.00	1,700,240,848.20	127,854	707,603.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	8.71400	0.00871	13.48560	0.01349	8.714	15.12	0.03	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	15.59410	0.01559	24.62250	0.02462	15.594	14.64	0.05	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	17.97200	0.01797	28.46650	0.02847	17.972	14.51	0.06	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	12.26	Put	18.48620	0.01849		29.29730	0.02930	18.486	14.49	0.06	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	35.69970	0.03570		58.90880	0.05891	35.700	13.90	0.11	0.00	0	33,025.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	39.69150	0.03969		67.12950	0.06713	39.692	13.81	0.12	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	40.75020	0.04075		69.30600	0.06931	40.750	13.78	0.12	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	46.43220	0.04643		80.95180	0.08095	46.432	13.66	0.14	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	621.08870	0.62109		483.63400	0.48363	621.089	13.66	0.81	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	72.78870	0.07279		123.93400	0.12393	72.789	13.66	0.19	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	84.58660	0.08459		141.08680	0.14109	84.587	13.72	0.22	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	510.40530	0.51041		389.49400	0.38949	510.405	13.84	0.73	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	131.25520	0.13126		205.86870	0.20587	131.255	13.92	0.30	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	443.46270	0.44346		334.13760	0.33414	443.463	13.96	0.68	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	145.16270	0.14516		224.43760	0.22444	145.163	13.96	0.32	0.00	0	21,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	201.19140	0.20119		298.22480	0.29822	201.191	14.13	0.40	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	205.63690	0.20564		304.17770	0.30418	205.637	14.15	0.40	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	228.74640	0.22875		334.76680	0.33477	228.746	14.21	0.43	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	327.04640	0.32705		244.46680	0.24447	327.046	14.21	0.57	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	253.32440	0.25332		366.67700	0.36668	253.324	14.27	0.46	0.00	0	25,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	339.43620	0.33944		469.68100	0.46968	339.436	14.64	0.55	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	237.73620	0.23774		179.38100	0.17938	237.736	14.64	0.45	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	230.40010	0.23040		173.87440	0.17387	230.400	14.71	0.44	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	219.78400	0.21978		165.92210	0.16592	219.784	14.80	0.43	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	371.48400	0.37148		506.22210	0.50622	371.484	14.80	0.57	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	209.62000	0.20962		158.32970	0.15833	209.620	14.90	0.41	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	203.08760	0.20309		153.45780	0.15346	203.088	14.96	0.40	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	496.78780	0.49679		645.55820	0.64556	496.788	15.37	0.66	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	159.88200	0.15988		121.41200	0.12141	159.882	15.43	0.33	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	587.86470	0.58786		744.22190	0.74422	587.865	15.75	0.71	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	595.69320	0.59569		752.56140	0.75256	595.693	15.78	0.71	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	125.64260	0.12564		95.88000	0.09588	125.643	15.91	0.27	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	123.63820	0.12364		94.34860	0.09435	123.638	15.94	0.27	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	106.98050	0.10698		81.63130	0.08163	106.980	16.22	0.24	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	100.32620	0.10033		76.55400	0.07655	100.326	16.35	0.22	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	90.87740	0.09088		69.53960	0.06954	90.877	16.52	0.21	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	65.25510	0.06526		50.61490	0.05061	65.255	17.08	0.15	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	984.83620	0.98484		1,159.34580	1.15935	984.836	17.13	0.85	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,075.25380	1.07525		1,252.24230	1.25224	1,075.254	17.41	0.87	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	52.68200	0.05268		41.29510	0.04130	52.682	17.44	0.13	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,213.62250	1.21362		1,392.78250	1.39278	1,213.623	17.83	0.90	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	39.93340	0.03993		30.69440	0.03069	39.933	17.92	0.10	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	36.83650	0.03684		27.92030	0.02792	36.837	18.06	0.09	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	27.49200	0.02749		20.17750	0.02018	27.492	18.44	0.07	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	26.46870	0.02647		19.41570	0.01942	26.469	18.47	0.07	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	16.10280	0.01610		11.73310	0.01173	16.103	18.87	0.04	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	2.54710	0.00255		2.71650	0.00272	2.547	20.58	0.01	0.00	0	3,680.00

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	16.40	Call	2.32620	0.00233	2.51040	0.00251	2.326	22.72	0.01	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	2.29060	0.00229	2.47720	0.00248	2.291	23.26	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	2.21870	0.00222	2.41150	0.00241	2.219	24.86	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	2.19480	0.00219	2.39110	0.00239	2.195	25.93	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	2.19260	0.00219	2.38940	0.00239	2.193	26.09	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.59610	0.00060	0.40240	0.00040	0.596	27.54	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.31760	13.31760	13.12870	13.12870		14.44	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	419.91170	0.41991	555.39540	0.55540	419.912	15.03	0.58	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	3.09710	0.00310	2.85020	0.00285	3.097	25.31	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.31980	13.31980	13.13090	13.13090		14.47	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.32190	13.32190	13.13300	13.13300		14.51	0.00	0.00	0	1,930.00
\$ / R	On 23/10/2017	Any day expiry			13.37240	13.37240	13.18300	13.18300		14.81	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.38080	13.38080	13.19130	13.19130		15.01	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	182.82910	0.18283	251.17420	0.25117	182.829	14.30	0.30	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	464.16260	0.46416	584.94620	0.58495	464.163	15.26	0.53	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	179.60310	0.17960	143.92100	0.14392	179.603	16.76	0.28	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	3.80210	0.00380	2.53090	0.00253	3.802	22.03	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.41620	13.41620	13.22630	13.22630		15.08	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.44730	13.44730	13.25710	13.25710		15.26	0.00	14,391,400.00	1,075	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	500.25760	0.50026	616.04600	0.61605	500.258	15.37	0.50	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	5.02730	0.00503	3.42160	0.00342	5.027	20.22	0.01	0.00	0	60.00
\$ / R	On 15/12/2017	Any day expiry			13.48250	13.48250	13.29190	13.29190		15.43	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.48880	13.48880	13.29810	13.29810		15.40	0.00	24,482,172.00	1,815	118,454.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	32.73800	0.03274	39.53890	0.03954	32.738	14.74	0.06	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	46.54520	0.04655	59.16460	0.05916	46.545	14.11	0.08	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	65.67380	0.06567	93.25180	0.09325	65.674	13.78	0.11	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	97.69840	0.09770	134.62320	0.13462	97.698	13.95	0.15	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	118.47170	0.11847	160.84430	0.16084	118.472	14.04	0.18	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	155.17570	0.15518	206.29850	0.20630	155.176	14.17	0.22	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	272.20030	0.27220	350.50840	0.35051	272.200	14.59	0.33	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	314.66650	0.31467	399.72670	0.39973	314.667	14.75	0.36	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	323.58470	0.32358	409.98210	0.40998	323.585	14.79	0.36	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	351.18000	0.35118	441.56760	0.44157	351.180	14.88	0.38	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	365.44730	0.36545	457.81170	0.45781	365.447	14.93	0.39	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	623.74940	0.62375	528.03020	0.52803	623.749	15.00	0.59	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	436.08850	0.43609	538.25090	0.53825	436.088	15.16	0.44	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	462.90690	0.46291	568.97120	0.56897	462.907	15.24	0.45	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	507.76440	0.50776	430.75010	0.43075	507.764	15.40	0.52	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	398.79550	0.39880	338.08600	0.33809	398.796	16.03	0.43	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	850.76270	0.85076	990.00220	0.99000	850.763	16.45	0.62	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,239.98900	1.23999	1,396.90940	1.39691	1,239.989	17.50	0.73	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	155.29470	0.15529	131.33850	0.13134	155.295	18.49	0.19	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	142.19370	0.14219	120.36960	0.12037	142.194	18.67	0.18	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	141.06250	0.14106	119.42200	0.11942	141.063	18.68	0.18	0.00	0	40,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	104.61300	0.10461	88.94020	0.08894	104.613	19.31	0.14	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	71.68580	0.07169	61.25800	0.06126	71.686	20.13	0.10	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	32.17260	0.03217	27.05440	0.02705	32.173	21.88	0.05	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	29.91700	0.02992	25.12260	0.02512	29.917	22.05	0.04	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	14.37010	0.01437	10.68380	0.01068	14.370	22.53	0.02	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.49710	13.49710	13.30630	13.30630		15.44	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	523.38130	0.52338	636.61950	0.63662	523.381	15.44	0.48	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	17.75670	0.01776	13.50630	0.01351	17.757	22.75	0.03	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.50740	13.50740	13.31650	13.31650		15.40	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.51990	13.51990	13.32890	13.32890		15.38	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.53440	13.53440	13.34320	13.34320		15.48	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	379.88100	0.37988	470.66870	0.47067	379.881	14.94	0.38	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	229.47720	0.22948	198.18350	0.19818	229.477	17.89	0.25	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	211.44930	0.21145	181.39190	0.18139	211.449	18.13	0.23	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.58000	13.58000	13.38830	13.38830		15.58	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	445.99300	0.44599	542.64230	0.54264	445.993	15.12	0.40	0.00	0	7,904.00
\$ / R	On 01/02/2018	Any day expiry			13.58210	13.58210	13.39040	13.39040		15.59	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	375.08660	0.37509	462.73530	0.46274	375.087	14.89	0.36	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	167.12260	0.16712	145.47190	0.14547	167.123	18.97	0.18	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.60630	13.60630	13.41410	13.41410		15.63	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.61030	13.61030	13.41810	13.41810		15.64	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.67450	13.67450	13.48140	13.48140		15.79	0.00	715,846,400.50	52,349	111,352.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	92.30240	0.09230	116.13440	0.11613	92.302	14.37	0.12	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	183.21830	0.18322	233.27810	0.23328	183.218	14.34	0.20	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	345.91080	0.34591	423.58120	0.42358	345.911	14.81	0.31	0.00	0	73,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	458.03180	0.45803	549.51890	0.54952	458.032	15.18	0.37	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	523.04680	0.52305	621.49960	0.62150	523.047	15.38	0.41	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	833.45490	0.83345	957.55620	0.95756	833.455	16.22	0.53	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,016.34550	1.01635	1,150.90660	1.15091	1,016.346	16.67	0.58	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	340.15460	0.34015	302.41480	0.30241	340.155	17.95	0.30	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	304.30590	0.30431	269.35940	0.26936	304.306	18.26	0.27	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	249.40840	0.24941	220.75000	0.22075	249.408	18.73	0.23	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	243.87580	0.24388	215.85760	0.21586	243.876	18.79	0.22	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	212.30590	0.21231	187.93430	0.18793	212.306	19.13	0.20	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	185.35970	0.18536	164.11280	0.16411	185.360	19.47	0.17	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	170.21480	0.17021	150.73000	0.15073	170.215	19.68	0.16	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.74880	13.74880	13.55460	13.55460		15.98	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,644.99720	1.64500	1,797.80440	1.79780	1,644.997	17.97	0.69	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	261.91700	0.26192	233.50980	0.23351	261.917	19.06	0.22	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.78070	13.78070	13.58580	13.58580		16.08	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.78870	13.78870	13.59360	13.59360		16.07	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.85620	13.85620	13.65950	13.65950		16.15	0.00	0.00	0	100,881.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	24.72600	0.02473	30.15800	0.03016	24.726	13.88	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	387.10120	0.38710	458.90660	0.45891	387.101	14.98	0.29	0.00	0	2,700.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	402.37340		0.40237		477.16150	0.47716	402.373	15.01	0.30	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	421.96810		0.42197		500.50970	0.50051	421.968	15.05	0.31	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	711.79990		0.71180		818.51670	0.81852	711.800	15.84	0.43	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	745.89710		0.74590		854.88250	0.85488	745.897	15.93	0.44	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	472.88500		0.47288		427.07180	0.42707	472.885	17.98	0.33	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	466.81540		0.46682		421.24160	0.42124	466.815	18.03	0.33	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	272.08590		0.27209		245.22780	0.24523	272.086	19.57	0.21	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.96850		13.96850		13.76910	13.76910		16.33	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.04140		14.04140		13.84040	13.84040		16.57	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	31.40000		0.03140		31.10280	0.03110	31.400	13.40	0.04	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	395.54540		0.39555		463.81750	0.46382	395.545	15.16	0.26	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	451.00400		0.45100		414.25150	0.41425	451.004	19.19	0.28	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.16020		14.16020		13.95650	13.95650		16.81	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.22480		14.22480		14.01960	14.01960		16.92	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.35190		14.35190		14.14380	14.14380		17.14	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.42070		14.42070		14.21100	14.21100		17.21	0.00	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.60410		14.60410		14.39030	14.39030		17.42	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.47800		15.47800		15.24370	15.24370		17.51	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.59080		15.59080		15.35370	15.35370		18.06	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.70840		15.70840		15.46850	15.46850		17.96	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.29830		13.29830		13.10970	13.10970		14.33	0.00	186,176.20	14	411.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.48880		13.48880		13.29810	13.29810		15.40	0.00	67,444.00	5	101.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.67450		13.67450		13.48140	13.48140		15.79	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.85620		13.85620		13.65950	13.65950		16.15	0.00	0.00	0	182.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.60410		14.60410		13.84040	13.84040		16.78	0.00	0.00	0	0.00
£ / R	On 31/07/2017	Any day expiry			17.31520		17.31520		17.06360	17.06360		14.90	0.00	432,880.00	25	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.53930		17.53930		17.22190	17.22190		15.10	0.00	5,209,172.10	297	72,684.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	933.10940		0.93311		689.07160	0.68907	933.109	14.88	0.82	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	118.72410		0.11872		77.15790	0.07716	118.724	16.82	0.20	0.00	0	700.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.84290		17.84290		17.52110	17.52110		16.15	0.00	1,784,290.00	100	9,497.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.14130		18.14130		17.81460	17.81460		16.58	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.43580		18.43580		18.10250	18.10250		16.83	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.73600		18.73600		18.39580	18.39580		16.89	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.66140		19.66140		19.30360	19.30360		16.81	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12065		0.12065		0.11842	0.11842		21.82	0.00	0.00	0	5,958.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12294		0.12294		0.12067	0.12067		18.61	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12523		0.12523		0.12292	0.12292		16.72	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13630		0.13630		0.13371	0.13371		21.05	0.00	0.00	0	0.00
€ / R	On 31/07/2017	Any day expiry			15.49980		15.49980		15.28390	15.28390		12.18	0.00	30,999.60	2	0.00
€ / R	On 29/08/2017	Any day expiry			15.63810		15.63810		15.37300	15.37300		13.20	0.00	0.00	0	800.00

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			15.70610		15.70610		15.44000	15.44000		13.74	0.00	25,082,641.70	1,597	109,412.00
€ / R	On 27/09/2017	Any day expiry			15.73690		15.73690		15.47010	15.47010		13.96	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.83660		15.83660		15.56870	15.56870		14.30	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.94190		15.94190		15.67260	15.67260		14.51	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.01050		16.01050		15.74020	15.74020		14.59	0.00	2,257,480.50	141	27,417.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	37.01600		0.03702		48.89390	0.04889	37.016	14.26	0.06	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	437.83290		0.43783		356.45060	0.35645	437.833	15.22	0.42	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.04180		16.04180		15.77080	15.77080		14.64	0.00	0.00	0	800.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.31540		16.31540		16.04030	16.04030		15.00	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	238.94540		0.23895		309.11280	0.30911	238.945	14.00	0.22	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	252.41710		0.25242		325.51380	0.32551	252.417	14.02	0.23	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.61900		16.61900		16.33780	16.33780		15.33	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.96090		17.96090		17.65360	17.65360		15.70	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.64353		94.64353		94.36804	94.36804			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.66532		91.66532		91.37308	91.37308			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.43607		90.43607		90.12759	90.12759			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.62759		92.62759		92.30597	92.30597			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.44168		96.44168		96.10869	96.10869			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.03053		95.03053		94.67789	94.67789			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.12974		97.12974		96.76257	96.76257			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.87125		100.87125		100.49916	100.49916			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61254		99.61254		99.61254	99.61254			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75555		99.75555		99.75182	99.75182			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.63172		99.63172		99.62550	99.62550			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.69733		99.69733		99.68350	99.68350			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.80104		99.80104		99.77646	99.77646			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.78759		99.78759		99.78374	99.78374			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			98.90888		98.90888		98.90238	98.90238			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.39096		98.39096		98.37763	98.37763			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.26664		98.26664		98.24192	98.24192			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.57000		98.57000		98.53000	98.53000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			98.89155		98.89155		98.85162	98.85162			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.21478		99.21478		99.16462	99.16462			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.56450		99.56450		99.50489	99.50489			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.58909		95.58909		95.47636	95.47636			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.79930		94.79930		94.67647	94.67647			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			93.98486		93.98486		93.84999	93.84999			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.14546		94.14546		93.99381	93.99381			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.32346		96.32346		96.15398	96.15398			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.43902		96.43902		96.25156	96.25156			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 21/06/2022	Interest Rate Swap		97.62569	97.62569		97.41981	97.41981			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.82995	99.82995		99.61307	99.61307			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		546.82100	546.82100		547.23400	547.23400			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		556.88700	556.88700		557.31100	557.31100			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		567.22400	567.22400		567.66400	567.66400			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		577.89400	577.89400		578.33000	578.33000			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		628.73400	628.73400		629.80600	629.80600			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		640.30800	640.30800		641.40400	641.40400			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		652.19400	652.19400		653.31900	653.31900			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		664.46200	664.46200		665.59400	665.59400			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		563.44300	563.44300		564.24800	564.24800			0.00	732,475,900.00	130	88.00
ALBI	On 02/11/2017	Index Future		573.81500	573.81500		574.63800	574.63800			0.00	745,959,500.00	130	594.00
ALBI	On 01/02/2018	Index Future		584.46600	584.46600		585.31300	585.31300			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future		595.46000	595.46000		596.31000	596.31000			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.60780	10.60780		10.48360	10.48360		13.10	0.00	1,495,699.80	141	25,045.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.74730	10.74730		10.62180	10.62180		13.87	0.00	0.00	0	4,499.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.88410	10.88410		10.75710	10.75710		13.75	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		11.01700	11.01700		10.88760	10.88760		13.57	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.55810	11.55810		11.41650	11.41650		13.84	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		10.64090	10.64090		10.56140	10.56140		12.72	0.00	0.00	0	620.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.80190	10.80190		10.72130	10.72130		13.47	0.00	0.00	0	1,250.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.95650	10.95650		10.87480	10.87480		13.84	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.82520	13.82520		13.57430	13.57430		14.23	0.00	0.00	0	2,508.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.10790	14.10790		13.85260	13.85260		15.11	0.00	0.00	0	1,150.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.39260	14.39260		14.13250	14.13250		15.56	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		15.68470	15.68470		15.38790	15.38790		16.96	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.97100	1.97100		1.94140	1.94140		13.73	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.98940	1.98940		1.95980	1.95980		14.89	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.00630	2.00630		1.97680	1.97680		15.10	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.00730	2.00730		1.97830	1.97830		16.16	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future		2.11410	2.11410		2.07690	2.07690		14.51	0.00	317,115.00	150	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.15570	2.15570		2.11790	2.11790		15.48	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.42460	2.42460		2.38060	2.38060		17.01	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

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
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	10.80568	77.98567		10.78174	78.13200				0.00	0.00	0	2,000.00
ES33	On 02/11/2017	Bond Future	10.90866	75.63126		10.88385	75.78050				0.00	0.00	0	7,754.00
ES33	On 01/02/2018	Bond Future	11.01681	77.03487		10.99091	77.18810				0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	11.12249	74.69160		11.09595	74.84611				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	11.08578	80.70640		11.06688	80.83544				0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.19012	77.93111		11.17051	78.06277				0.00	0.00	0	4,010.00
ES42	On 01/02/2018	Bond Future	11.29610	79.37716		11.27559	79.51262				0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.40493	76.60849		11.38394	76.74477				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	562.32000	562.32000		563.15400	563.15400				0.00	0.00	0	34.00
GOVI	On 02/11/2017	GOVI	572.67100	572.67100		573.52400	573.52400				0.00	5,726,710.00	1	493.00
GOVI	On 01/02/2018	GOVI	583.30100	583.30100		584.17800	584.17800				0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	594.27400	594.27400		595.15400	595.15400				0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.70480	1.70480		1.68070	1.68070			14.31	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.73330	1.73330		1.70850	1.70850			14.82	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.75990	1.75990		1.73500	1.73500			15.57	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.88810	1.88810		1.86070	1.86070			17.13	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	127.47033	127.47033		127.47515	127.47515				0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	129.86690	129.86690		129.87259	129.87259				0.00	0.00	0	1,877.00
I2025	On 01/02/2018	Bond Future	130.98142	130.98142		130.98921	130.98921				0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.51311	133.51311		133.51932	133.51932				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	99.45212	99.45212		99.45579	99.45579				0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future	100.31464	100.31464		100.31900	100.31900				0.00	0.00	0	1,370.00

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 01/02/2018	Bond Future		102.21985	102.21985		102.22590	102.22590			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		103.16760	103.16760		103.17239	103.17239			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		104.03570	104.03570		104.03953	104.03953			0.00	0.00	0	6,133.00
I2033	On 02/11/2017	Bond Future		104.91956	104.91956		104.92421	104.92421			0.00	0.00	0	401.00
I2033	On 01/02/2018	Bond Future		106.91223	106.91223		106.91853	106.91853			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		107.88014	107.88014		107.88516	107.88516			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		127.85551	127.85551		127.86049	127.86049			0.00	0.00	0	21,645.00
I2038	On 02/11/2017	Bond Future		130.25928	130.25928		130.26532	130.26532			0.00	0.00	0	5,503.00
I2038	On 01/02/2018	Bond Future		131.21222	131.21222		131.22037	131.22037			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		133.74844	133.74844		133.75489	133.75489			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		125.02960	125.02960		125.03414	125.03414			0.00	0.00	0	15,798.00
I2046	On 02/11/2017	Bond Future		125.79743	125.79743		125.80301	125.80301			0.00	0.00	0	10,185.00
I2046	On 01/02/2018	Bond Future		128.18668	128.18668		128.19434	128.19434			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		129.04904	129.04904		129.05506	129.05506			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		130.47800	130.47800		130.48298	130.48298			0.00	0.00	0	22,989.00
I2050	On 02/11/2017	Bond Future		132.93113	132.93113		132.93701	132.93701			0.00	0.00	0	6,183.00
I2050	On 01/02/2018	Bond Future		133.76459	133.76459		133.77231	133.77231			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		136.35012	136.35012		136.35630	136.35630			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		246.48700	246.48700		246.55100	246.55100			0.00	1,180,672,730.00	479	760.00
IGOV	On 02/11/2017	Index Future		251.11900	251.11900		251.18800	251.18800			0.00	1,270,662,140.00	506	864.00
IGOV	On 01/02/2018	Index Future		255.88900	255.88900		255.96300	255.96300			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		260.83600	260.83600		260.90700	260.90700			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
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

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 19/06/2019	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			0.12690		0.12690		0.12510	0.12510			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12630		0.12630		0.12480	0.12480			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12570		0.12570		0.12450	0.12450			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12520		0.12520		0.12360	0.12360			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11990		0.11990		0.11580	0.11580			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.68480		1.68480		1.65680	1.65680		13.37	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.71200		1.71200		1.68360	1.68360		13.66	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.73860		1.73860		1.70990	1.70990		14.30	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.87950		1.87950		1.84610	1.84610		14.82	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.96190		9.96190		9.83630	9.83630		13.83	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			10.08850		10.08850		9.96150	9.96150		14.63	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			10.21080		10.21080		10.08300	10.08300		14.48	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.81360		10.81360		10.67040	10.67040		14.75	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.30010		1.30010		1.28830	1.28830			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31060		1.31060		1.30170	1.30170			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.32060		1.32060		1.31480	1.31480			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35570		1.35570		1.33670	1.33670			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.31890		1.31890		1.31370	1.31370			0.00	10,300,609.00	7,810	2,119.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.32280		1.32280		1.31760	1.31760			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.32670		1.32670		1.32140	1.32140			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.18110		1.18110		1.17780	1.17780			0.00	23,454,283.80	19,858	2,119.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18690		1.18690		1.18360	1.18360			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19310		1.19310		1.18980	1.18980			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.61277		113.32332		8.58322	113.52569		7.44	0.00	875,196,000.36	7,723	57,961.00
R186	On 03/08/2017	Bond Future	8.65	Put	197.69000		0.19769		238.64000	0.23864	197.690	7.53	0.37	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	43.39000		0.04339		80.89000	0.08089	43.390	7.59	0.11	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.80	Put	16.75000		0.01675		42.86000	0.04286	16.750	7.62	0.05	0.00	0	7,100.00
R186	On 03/08/2017	Bond Future	8.85	Put	5.64000		0.00564		21.25000	0.02125	5.640	7.65	0.02	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	7.96	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	8.05	0.00	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.65975		115.40973		8.62891	115.61612		7.30	0.00	1,798,083,593.40	15,580	154,617.00
R186	On 02/11/2017	Bond Future	8.75	Put	1,417.45000		1.41745		1,353.44000	1.35344	1,417.450	7.30	0.44	0.00	0	2,500.00
R186	On 02/11/2017	Bond Future	9.00	Put	825.05000		0.82505		789.13000	0.78913	825.050	7.43	0.29	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.70810		112.25123		8.67565	112.46331		7.43	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	381.73000		0.38173		422.04000	0.42204	381.730	7.05	0.14	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,729.38000		1.72938		1,838.24000	1.83824	1,729.380	7.33	0.42	0.00	0	1,460.00

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 03/05/2018	Bond Future		8.75618	114.36212		8.72268	114.57578		7.30	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		295.18106	295.18106		295.19255	295.19255			0.00	0.00	0	838.00
R197	On 02/11/2017	Bond Future		300.73075	300.73075		300.74408	300.74408			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future		299.39231	299.39231		299.41070	299.41070			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future		305.17915	305.17915		305.19376	305.19376			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		236.90911	236.90911		236.91779	236.91779			0.00	0.00	0	20,323.00
R202	On 02/11/2017	Bond Future		241.36307	241.36307		241.37352	241.37352			0.00	0.00	0	13,247.00
R202	On 01/02/2018	Bond Future		242.20270	242.20270		242.21674	242.21674			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future		246.88418	246.88418		246.89530	246.89530			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		7.95174	102.48947		7.92697	102.59859		4.90	0.00	0.00	0	33,291.00
R2023	On 02/11/2017	Bond Future		7.98228	100.44815		7.95600	100.55960		4.45	0.00	0.00	0	23,402.00
R2023	On 01/02/2018	Bond Future		8.01464	102.31238		7.98634	102.42758		4.47	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future		8.03755	100.30612		8.00805	100.42130		4.45	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		9.16809	91.59240		9.15366	91.69211			0.00	0.00	0	39,796.00
R2030	On 02/11/2017	Bond Future		9.22186	93.27870		9.20690	93.38051			0.00	0.00	0	18,846.00
R2030	On 01/02/2018	Bond Future		9.27742	91.00512		9.26171	91.11033			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future		9.33606	92.71638		9.32009	92.82161			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		9.37841	94.02236		9.36404	94.12837		10.62	0.00	0.00	0	14,287.00
R2032	On 02/11/2017	Bond Future		9.43781	91.59676		9.42293	91.70498		11.10	0.00	0.00	0	24,723.00
R2032	On 01/02/2018	Bond Future		9.49853	93.29659		9.48295	93.40829		10.71	0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future		9.55820	90.89364		9.54237	91.00551		11.10	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		9.62857	97.54564		9.60422	97.74050			0.00	0.00	0	6,832.00
R2035	On 02/11/2017	Bond Future		9.69295	94.84305		9.66779	95.04174			0.00	0.00	0	4,309.00
R2035	On 01/02/2018	Bond Future		9.76001	96.60322		9.73381	96.80726			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future		9.82224	93.91900		9.79547	94.12481			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

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
R2037	On 03/08/2017	Bond Future		9.70842	89.69737		9.68403	89.89186		12.59	0.00	14,351,579.20	160	32,581.00
R2037	On 02/11/2017	Bond Future		9.76869	91.34883		9.74353	91.54712		12.67	0.00	159,403,708.35	1,745	48,948.00
R2037	On 01/02/2018	Bond Future		9.83092	88.78906		9.80478	88.99250		12.80	0.00	14,206,249.60	160	160.00
R2037	On 03/05/2018	Bond Future		9.89560	90.45863		9.86889	90.66396		12.67	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		7.12784	102.15426		7.11211	102.17462		0.97	0.00	0.00	0	30,314.00
R204	On 02/11/2017	Bond Future		7.04703	104.03506		7.02737	104.05608		0.50	0.00	0.00	0	16,448.00
R204	On 01/02/2018	Bond Future		6.90846	101.92744		6.88092	101.95056		0.67	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.62469	103.84428		6.58938	103.86565		0.50	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		9.87357	92.35749		9.85423	92.52002		13.23	0.00	0.00	0	13,678.00
R2040	On 02/11/2017	Bond Future		9.93683	94.05791		9.91687	94.22369		13.34	0.00	0.00	0	581.00
R2040	On 01/02/2018	Bond Future		10.00221	91.29809		9.98143	91.46852		13.48	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		10.06999	93.01485		10.04881	93.18643		13.34	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		9.89346	89.52438		9.87409	89.68875		13.84	0.00	0.00	0	20,324.00
R2044	On 02/11/2017	Bond Future		9.95465	91.17264		9.93468	91.34023		13.99	0.00	0.00	0	18,488.00
R2044	On 01/02/2018	Bond Future		10.01779	88.48446		9.99702	88.65669		14.12	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		10.08313	90.14827		10.06196	90.32177		13.99	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		9.85845	93.16665		9.83408	93.37916		13.67	0.00	15,838,330.50	170	62,398.00
R2048	On 02/11/2017	Bond Future		9.92053	90.44674		9.89539	90.66345		14.51	0.00	0.00	0	64,240.00
R2048	On 01/02/2018	Bond Future		9.98487	92.12541		9.95878	92.34761		13.95	0.00	15,661,319.70	170	170.00
R2048	On 03/05/2018	Bond Future		10.04467	89.42034		10.01803	89.64475		14.51	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		7.36995	100.20247		7.35981	100.22467		1.85	0.00	0.00	0	37,135.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,775.35000	1.77535	1,797.55000	1.79755	1,775.350	2.02	1.00	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.35212	102.04734		7.34060	102.07023		1.40	0.00	0.00	0	12,862.00
R207	On 01/02/2018	Bond Future		7.32519	100.30002		7.31113	100.32501		1.52	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future		7.28949	102.18621		7.27458	102.20952		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
R208	On 03/08/2017	Bond Future		7.52580	99.95125		7.51084	99.99751		2.99	0.00	0.00	0	30,344.00

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 02/11/2017	Bond Future			7.53156		98.39055		7.51527	98.43793		2.51	0.00	0.00	0	18,983.00
R208	On 01/02/2018	Bond Future			7.53506		100.21650		7.51671	100.26643		2.57	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.52788		98.69972		7.50861	98.74847		2.51	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			9.59324		73.42868		9.56883	73.59226		12.53	0.00	0.00	0	61,283.00
R209	On 02/11/2017	Bond Future			9.64985		71.63154		9.62469	71.79839		13.33	0.00	79,439,377.86	1,109	18,117.00
R209	On 02/11/2017	Bond Future	8.30	Call	42.85000		0.04285		51.22000	0.05122	42.850	12.74	0.03	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	456.96000		0.45696		505.96000	0.50596	456.960	12.89	0.18	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,612.60000		1.61260		1,567.29000	1.56729	1,612.600	13.33	0.43	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,010.55000		1.01055		983.35000	0.98335	1,010.550	13.56	0.31	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	275.70000		0.27570		270.80000	0.27080	275.700	14.10	0.11	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.70739		72.96088		9.68131	73.13201		12.82	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			9.76382		71.18341		9.73721	71.35621		13.33	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			184.73339		184.73339		184.74034	184.74034			0.00	0.00	0	1,535.00
R210	On 02/11/2017	Bond Future			185.80735		185.80735		185.81558	185.81558			0.00	0.00	0	754.00
R210	On 01/02/2018	Bond Future			189.33616		189.33616		189.34749	189.34749			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.54707		190.54707		190.55606	190.55606			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			148.29967		148.29967		148.24316	148.24316			0.00	0.00	0	3,258.00
R212	On 02/11/2017	Bond Future			151.08780		151.08780		151.03112	151.03112			0.00	18,130,536.00	120	3,812.00
R212	On 01/02/2018	Bond Future			151.89730		151.89730		151.84192	151.84192			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.83330		154.83330		154.77480	154.77480			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			9.25313		85.84405		9.23870	85.94088		10.36	0.00	0.00	0	44,306.00
R213	On 02/11/2017	Bond Future			9.30947		83.87643		9.29454	83.97524		10.88	0.00	0.00	0	19,898.00
R213	On 01/02/2018	Bond Future			9.36819		85.43314		9.35255	85.53517		10.50	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.42199		83.48977		9.40612	83.59190		10.88	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

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/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	9.78332		72.80998		9.76393	72.94341		13.24	0.00	0.00	0	33,810.00
R214	On 02/11/2017	Bond Future	9.84293		70.85588		9.82295	70.99196		14.18	0.00	0.00	0	14,319.00
R214	On 01/02/2018	Bond Future	9.90466		72.17089		9.88392	72.31063		13.59	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.96189		70.23168		9.94078	70.37252		14.18	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	23,493.14000	23,493.14000		23,111.70000	23,111.70000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.80360	9.80360		9.66590	9.66590			12.94	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.85350	10.85350		10.71260	10.71260			14.84	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.72140	3.72140		3.66720	3.66720			11.70	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.63730	3.63730		3.58260	3.58260			13.66	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.48640	3.48640		3.40720	3.40720			15.05	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.46400	1.46400		1.44260	1.44260				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.44050	1.44050		1.41900	1.41900				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.41510	1.41510		1.39410	1.39410				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21800	1.21800		1.20100	1.20100				0.00	0.00	0	0.00

Total for Derivatives : **9,646,149,869.37** **256,189** **5 152 196.00**

Grand Total: **9,646,149,869.37** **256,189** **5 152 196.00**