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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 03/07/2017

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
<b>Derivatives</b>													
\$ / R	On 03/07/2017	Any day expiry	13.22010	13.22010		13.22800	13.22800		18.07	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	13.22010	13.22010		13.09440	13.09440		17.20	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	0.74740	0.00075	1.37880	0.00138	0.747	31.62	0.01	0	5,000.00
\$ / R	On 06/07/2017	Any day expiry	13.22240	13.22240		13.09230	13.09230		17.06	0.00	65,994,500.00	5,000	5,000.00
\$ / R	On 06/07/2017	Any day expiry	13.17	Call	111.85230	0.11185	69.23470	0.06923	111.852	17.40	0.60	0	20,000.00
\$ / R	On 07/07/2017	Any day expiry	13.22520	13.22520		13.09450	13.09450		17.02	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry	13.23350	13.23350		13.10120	13.10120		15.95	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	3.07730	0.00308	2.47420	0.00247	3.077	21.65	0.02	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry	13.23850	13.23850		13.10570	13.10570		16.13	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	12.65	Put	8.56320	0.00856	19.17130	0.01917	8.563	18.11	0.05	0	325.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	717.90070	0.71790	850.26710	0.85027	717.901	18.96	0.96	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.06450	0.00006	0.01730	0.00002	0.065	54.97	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry	13.24280	13.24280		13.11020	13.11020		16.22	0.00	237,357.00	18	3,920.00
\$ / R	On 17/07/2017	Any day expiry	13.24940	13.24940		13.11690	13.11690		15.70	0.00	0.00	0	3,402.00
\$ / R	On 18/07/2017	Any day expiry	13.25150	13.25150		13.11910	13.11910		15.79	0.00	0.00	0	0.00
\$ / R	On 18/07/2017	Any day expiry	12.50	Put	6.49070	0.00649	11.61830	0.01162	6.491	16.25	0.04	0	34,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 19/07/2017	Any day expiry			13.25370	13.25370		13.12130	13.12130		15.87	0.00	0.00	0	1,080.00
\$ / R			On 21/07/2017	Any day expiry			13.25810	13.25810		13.12580	13.12580		15.99	0.00	0.00	0	70.00
\$ / R	12.85	Put	On 21/07/2017	Any day expiry			41.62440	0.04162	75.48360	0.07548	41.624	15.13	0.17	0.00	0	20,000.00	
\$ / R			On 25/07/2017	Any day expiry			13.26680	13.26680		13.13470	13.13470		15.76	0.00	0.00	0	0.00
\$ / R	13.20	Put	On 25/07/2017	Any day expiry			170.76190	0.17076	244.78080	0.24478	170.762	15.62	0.44	0.00	0	2,000.00	
\$ / R	14.30	Call	On 25/07/2017	Any day expiry			16.20040	0.01620	11.75570	0.01176	16.200	19.40	0.06	0.00	0	2,000.00	
\$ / R			On 27/07/2017	Any day expiry			13.27110	13.27110		13.13920	13.13920		15.85	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 27/07/2017	Any day expiry			362.91540	0.36292	462.37620	0.46238	362.915	16.84	0.65	0.00	0	60.00	
\$ / R	16.53	Call	On 27/07/2017	Any day expiry			0.86350	0.00086	1.04270	0.00104	0.863	30.52	0.00	0.00	0	60.00	
\$ / R			On 31/07/2017	Any day expiry			13.27980	13.27980		13.14810	13.14810		15.69	0.00	6,415,612.00	485	5,338.00
\$ / R			On 04/08/2017	Any day expiry			13.28850	13.28850		13.15700	13.15700		16.00	0.00	0.00	0	1,350.00
\$ / R			On 11/08/2017	Any day expiry			13.30370	13.30370		13.17250	13.17250		15.87	0.00	0.00	0	70.00
\$ / R			On 17/08/2017	Any day expiry			13.31650	13.31650		13.18570	13.18570		15.78	0.00	0.00	0	0.00
\$ / R	13.35	Put	On 17/08/2017	Any day expiry			314.74060	0.31474	391.98410	0.39198	314.741	15.94	0.51	0.00	0	34,000.00	
\$ / R			On 29/08/2017	Any day expiry			13.34230	13.34230		13.21220	13.21220		15.77	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 29/08/2017	Any day expiry			427.37590	0.42738	509.67130	0.50967	427.376	16.20	0.56	0.00	0	60.00	
\$ / R	16.84	Call	On 29/08/2017	Any day expiry			3.91870	0.00392	3.69300	0.00369	3.919	24.52	0.01	0.00	0	60.00	
\$ / R			On 31/08/2017	Any day expiry			13.34660	13.34660		13.21660	13.21660		15.79	0.00	0.00	0	2,705.00
\$ / R			On 18/09/2017	Foreign Exchange Future			13.38560	13.38560		13.25550	13.25550		15.81	0.00	2,506,413,443.20	187,247	898,875.00
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future			13.52410	0.01352	16.46630	0.01647	13.524	13.74	0.04	2,100,136.31	4,075	37,202.00	
\$ / R	12.20	Put	On 18/09/2017	Foreign Exchange Future			25.29080	0.02529	34.34910	0.03435	25.291	13.74	0.07	0.00	0	1,000.00	
\$ / R	12.25	Put	On 18/09/2017	Foreign Exchange Future			30.02300	0.03002	40.52560	0.04053	30.023	13.82	0.08	0.00	0	10,000.00	
\$ / R	12.26	Put	On 18/09/2017	Foreign Exchange Future			31.04630	0.03105	41.85440	0.04185	31.046	13.84	0.08	0.00	0	5,250.00	
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future			64.42880	0.06443	84.24160	0.08424	64.429	14.24	0.14	482,335.11	265	33,086.00	
\$ / R	12.60	Put	On 18/09/2017	Foreign Exchange Future			84.08670	0.08409	108.54520	0.10855	84.087	14.41	0.17	0.00	0	190.00	
\$ / R	12.75	Call	On 18/09/2017	Foreign Exchange Future			756.49960	0.75650	658.65110	0.65865	756.500	14.66	0.78	0.00	0	3,500.00	
\$ / R	12.75	Put	On 18/09/2017	Foreign Exchange Future			120.89960	0.12090	153.15110	0.15315	120.900	14.66	0.22	29,828,037.60	10,000	20,000.00	
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future			135.34100	0.13534	170.27590	0.17028	135.341	14.75	0.24	0.00	0	3,000.00	
\$ / R	12.90	Call	On 18/09/2017	Foreign Exchange Future			653.09690	0.65310	563.48640	0.56349	653.097	14.92	0.72	0.00	0	400.00	
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future			204.11140	0.20411	250.32000	0.25032	204.111	15.10	0.32	0.00	0	10,000.00	
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future			589.71140	0.58971	505.82000	0.50582	589.711	15.10	0.68	34,161,132.47	3,810	4,551.00	
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future			262.93230	0.26293	317.27280	0.31727	262.932	15.35	0.38	0.00	0	90.00	
\$ / R	13.20	Call	On 18/09/2017	Foreign Exchange Future			476.43000	0.47643	404.14580	0.40415	476.430	15.46	0.59	0.00	0	5,000.00	
\$ / R	13.30	Call	On 18/09/2017	Foreign Exchange Future			426.44540	0.42645	360.88500	0.36089	426.445	15.63	0.55	0.00	0	500.00	
\$ / R	13.40	Call	On 18/09/2017	Foreign Exchange Future			380.74140	0.38074	322.74390	0.32274	380.741	15.81	0.51	0.00	0	600.00	
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future			395.14140	0.39514	467.24390	0.46724	395.141	15.81	0.49	0.00	0	3,500.00	
\$ / R	13.45	Call	On 18/09/2017	Foreign Exchange Future			360.42990	0.36043	305.13000	0.30513	360.430	15.94	0.49	0.00	0	4,375.00	
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future			341.11740	0.34112	288.43890	0.28844	341.117	16.07	0.47	30,594,908.07	4,920	6,020.00	
\$ / R	13.63	Put	On 18/09/2017	Foreign Exchange Future			539.73880	0.53974	623.59760	0.62360	539.739	16.40	0.58	463,358,163.60	60,000	186,712.00	
\$ / R	13.75	Put	On 18/09/2017	Foreign Exchange Future			622.74380	0.62274	712.03140	0.71203	622.744	16.71	0.62	0.00	0	20,000.00	
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future			629.87340	0.62987	719.59080	0.71959	629.873	16.74	0.63	0.00	0	960.00	
\$ / R	13.80	Call	On 18/09/2017	Foreign Exchange Future			244.30240	0.24430	205.60200	0.20560	244.302	16.84	0.36	0.00	0	10,000.00	
\$ / R	13.94	Call	On 18/09/2017	Foreign Exchange Future			208.88910	0.20889	175.48120	0.17548	208.889	17.20	0.32	0.00	0	1,250.00	
\$ / R	14.00	Call	On 18/09/2017	Foreign Exchange Future			195.34160	0.19534	163.82120	0.16382	195.342	17.36	0.30	0.00	0	3,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	155.84180	0.15584	130.41650	0.13042	155.842	17.85	0.25	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	986.75380	0.98675	1,091.99260	1.09199	986.754	17.89	0.76	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	147.27170	0.14727	123.23580	0.12324	147.272	17.97	0.24	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,070.48620	1.07049	1,178.37680	1.17838	1,070.486	18.13	0.78	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	134.56160	0.13456	112.60300	0.11260	134.562	18.16	0.22	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,199.40200	1.19940	1,310.78850	1.31079	1,199.402	18.49	0.81	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	111.21480	0.11121	93.13440	0.09313	111.215	18.57	0.19	9,371,817.05	3,810	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	105.19460	0.10519	88.12680	0.08813	105.195	18.69	0.18	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	87.20640	0.08721	71.98660	0.07199	87.206	19.09	0.15	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	62.25520	0.06226	51.08400	0.05108	62.255	19.58	0.11	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	18.87890	0.01888	15.51320	0.01551	18.879	21.23	0.04	1,223,926.88	2,460	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	11.95320	0.01195	9.78470	0.00978	11.953	21.88	0.02	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	10.68840	0.01069	8.74250	0.00874	10.688	22.05	0.02	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	7.69310	0.00769	6.27850	0.00628	7.693	22.54	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	6.21450	0.00621	5.06480	0.00506	6.215	22.87	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	6.02110	0.00602	4.90640	0.00491	6.021	22.91	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	1.54660	0.00155	1.11830	0.00112	1.547	23.52	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.40520	13.40520	13.27490	13.27490		15.81	0.00	667,820.00	50	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	467.24750	0.46725	542.99240	0.54299	467.248	16.06	0.52	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	6.89000	0.00689	5.33660	0.00534	6.890	22.41	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.40730	13.40730	13.27700	13.27700		15.82	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.40950	13.40950	13.27920	13.27920		15.83	0.00	0.00	0	730.00
\$ / R	On 23/10/2017	Any day expiry			13.46130	13.46130	13.33100	13.33100		15.80	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.46990	13.46990	13.33970	13.33970		15.83	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	220.92120	0.22092	262.78720	0.26279	220.921	14.92	0.30	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	498.58530	0.49859	570.77190	0.57077	498.585	15.94	0.49	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	277.72500	0.27773	242.82290	0.24282	277.725	17.26	0.34	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	10.01920	0.01002	6.04400	0.00604	10.019	21.25	0.02	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.50650	13.50650	13.37650	13.37650		15.85	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.53880	13.53880	13.40900	13.40900		15.90	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	523.86060	0.52386	592.73680	0.59274	523.861	15.82	0.47	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	29.89550	0.02990	24.20400	0.02420	29.896	23.15	0.04	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.58180	13.58180	13.45230	13.45230		15.94	0.00	85,741,903.40	6,313	118,596.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	42.41600	0.04242	45.93590	0.04594	42.416	14.81	0.07	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	61.20530	0.06121	65.47670	0.06548	61.205	14.43	0.09	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	82.37220	0.08237	94.40990	0.09441	82.372	14.10	0.12	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	115.60220	0.11560	135.17230	0.13517	115.602	14.21	0.16	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	137.89700	0.13790	160.80780	0.16081	137.897	14.31	0.18	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	176.59350	0.17659	204.96540	0.20497	176.593	14.48	0.22	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	294.96240	0.29496	339.67110	0.33967	294.962	14.92	0.31	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	337.28330	0.33728	386.36060	0.38636	337.283	15.09	0.34	32,440,002.07	7,000	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	346.13210	0.34613	396.08320	0.39608	346.132	15.13	0.35	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Call	791.44580	0.79145	713.20920	0.71321	791.446	15.18	0.64	0.00	0	40.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	373.44130	0.37344	426.01920	0.42602	373.441	15.23	0.37	0.00	0	16,000.00

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 18/12/2017	Foreign Exchange Future	13.21	Put	387.52380	0.38752	441.41070	0.44141	387.524	15.28	0.37	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	738.53580	0.73854	664.66460	0.66466	738.536	15.35	0.61	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	456.92680	0.45693	516.87330	0.51687	456.927	15.52	0.41	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	483.15740	0.48316	545.23920	0.54524	483.157	15.60	0.43	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	619.62870	0.61963	556.63720	0.55664	619.629	15.77	0.54	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	854.65830	0.85466	939.38770	0.93939	854.658	16.71	0.58	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,227.75260	1.22775	1,325.82920	1.32583	1,227.753	17.68	0.69	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	222.02570	0.22203	198.13830	0.19814	222.026	18.63	0.23	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	205.59020	0.20559	183.47120	0.18347	205.590	18.79	0.22	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	204.16150	0.20416	182.19780	0.18220	204.162	18.81	0.22	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	157.15070	0.15715	140.34750	0.14035	157.151	19.37	0.17	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	112.63040	0.11263	100.82850	0.10083	112.630	20.12	0.13	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	60.38220	0.06038	54.63800	0.05464	60.382	22.14	0.07	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	57.31130	0.05731	51.84990	0.05185	57.311	22.35	0.07	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	34.33870	0.03434	28.25540	0.02826	34.339	23.22	0.04	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.59040	13.59040	13.46090	13.46090		15.94	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	540.71340	0.54071	607.23510	0.60724	540.713	15.77	0.45	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	38.64600	0.03865	32.02300	0.03202	38.646	23.26	0.05	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry			13.61410	13.61410	13.48470	13.48470		15.86	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry	13.70600		13.70600	13.70600	13.57410	13.57410		15.97	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry	13.71040		13.71040	13.71040	13.57840	13.57840		15.97	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.78070	13.78070	13.64640	13.64640		16.07	0.00	122,703,352.80	8,904	18,793.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	187.35780	0.18736	211.09610	0.21110	187.358	14.32	0.19	0.00	0	41,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	347.67920	0.34768	389.08450	0.38908	347.679	14.83	0.30	119,985,177.98	29,320	43,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	519.38160	0.51938	576.77210	0.57677	519.382	15.39	0.39	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	411.90540	0.41191	376.09810	0.37610	411.905	17.89	0.33	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	373.37770	0.37338	339.36320	0.33936	373.378	18.23	0.30	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	312.24230	0.31224	282.48550	0.28249	312.242	18.72	0.26	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	305.87060	0.30587	276.70400	0.27670	305.871	18.77	0.25	17,297,104.80	5,000	30,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	269.25480	0.26925	243.52920	0.24353	269.255	19.09	0.23	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	237.60790	0.23761	214.91350	0.21491	237.608	19.41	0.20	0.00	0	750.00
\$ / R	On 25/04/2018	Any day expiry			13.86040	13.86040	13.72430	13.72430		16.09	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,603.55660	1.60356	1,701.38580	1.70139	1,603.557	17.85	0.66	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	319.10070	0.31910	290.42000	0.29042	319.101	18.96	0.25	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.89420	13.89420	13.75780	13.75780		16.14	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.90270	13.90270	13.76610	13.76610		16.13	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.97460	13.97460	13.83720	13.83720		16.14	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	16.79360	0.01679	19.73640	0.01974	16.794	12.81	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	374.39260	0.37439	410.43430	0.41043	374.393	14.82	0.28	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	389.27720	0.38928	426.59830	0.42660	389.277	14.86	0.28	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	408.37440	0.40837	447.31140	0.44731	408.374	14.90	0.29	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	687.65820	0.68766	748.21110	0.74821	687.658	15.67	0.41	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	541.43040	0.54143	498.82960	0.49883	541.430	17.79	0.36	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	534.84040	0.53484	492.75220	0.49275	534.840	17.84	0.36	0.00	0	2,700.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	323.17420		0.32317		295.34500	0.29535	323.174	19.40	0.23	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.09600		14.09600		13.95860	13.95860		16.44	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.17270		14.17270		14.03570	14.03570		16.60	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	21.77620		0.02178		24.40550	0.02441	21.776	12.49	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	375.31300		0.37531		403.00920	0.40301	375.313	14.94	0.25	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	519.01330		0.51901		480.11090	0.48011	519.013	19.13	0.30	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.29770		14.29770		14.16130	14.16130		16.87	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.36570		14.36570		14.22970	14.22970		16.97	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.49950		14.49950		14.36410	14.36410		17.16	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.57190		14.57190		14.43680	14.43680		17.22	0.00	0.00	0	1,500.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.38560		13.38560		13.25550	13.25550		15.81	0.00	40,156.80	3	377.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.58180		13.58180		13.45230	13.45230		15.94	0.00	67,909.00	5	47.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.78070		13.78070		13.64640	13.64640		16.07	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.97460		13.97460		13.83720	13.83720		16.14	0.00	0.00	0	182.00
£ / R	On 31/07/2017	Any day expiry			17.19980		17.19980		17.06850	17.06850		15.96	0.00	0.00	0	25.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.36140		17.36140		17.23320	17.23320		15.98	0.00	38,889,536.00	2,240	40,482.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	884.95250		0.88495		795.14830	0.79515	884.953	15.52	0.72	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	17.80	Call	345.36880		0.34537		303.01820	0.30302	345.369	16.66	0.39	0.00	0	1,200.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.66260		17.66260		17.53580	17.53580		16.16	0.00	0.00	0	8,523.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.97160		17.97160		17.83780	17.83780		16.34	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.27600		18.27600		18.13600	18.13600		16.50	0.00	7,456,608.00	408	3,033.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11853		0.11853		0.11843	0.11843		19.49	0.00	0.00	0	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12078		0.12078		0.12071	0.12071		16.48	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12316		0.12316		0.12305	0.12305		15.15	0.00	0.00	0	0.00
€ / R	On 31/07/2017	Any day expiry			15.11340		15.11340		15.01000	15.01000		14.75	0.00	0.00	0	2.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.27170		15.27170		15.17180	15.17180		14.81	0.00	51,419,813.90	3,367	86,927.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.57200		15.57200		15.47380	15.47380		15.01	0.00	17,798,796.00	1,143	22,305.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	80.22430		0.08022		86.84210	0.08684	80.224	13.42	0.11	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	370.27840		0.37028		337.56990	0.33757	370.278	16.31	0.34	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.88430		15.88430		15.77940	15.77940		15.15	0.00	4,685,868.50	295	4,547.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	391.05760		0.39106		417.40020	0.41740	391.058	14.13	0.30	0.00	0	5,648.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.19270		16.19270		16.08320	16.08320		15.24	0.00	0.00	0	1.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.21360		96.21360		96.05001	96.05001			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.29948		93.29948		93.13060	93.13060			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.10723		92.10723		91.93567	91.93567			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.28649		94.28649		94.11897	94.11897			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.06018		98.06018		97.89954	97.89954			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.67347		96.67347		96.51337	96.51337			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.75073		98.75073		98.59439	98.59439			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 20/09/2027	Interest Rate Swap	102.45705	102.45705	102.45705	102.30077	102.30077				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61264	99.61264	99.61264	99.61264	99.61264				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.82451	99.82451	99.82451	99.82232	99.82232				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.78213	99.78213	99.78213	99.77840	99.77840				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.94805	99.94805	99.94805	99.94240	99.94240				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.10934	100.10934	100.10934	100.10376	100.10376				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.85154	99.85154	99.85154	99.84907	99.84907				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.06353	99.06353	99.06353	99.05983	99.05983				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.63511	98.63511	98.63511	98.62828	98.62828				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.57927	98.57927	98.57927	98.57394	98.57394				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.97000	98.97000	98.97000	98.97000	98.97000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.38390	99.38390	99.38390	99.37794	99.37794				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.79914	99.79914	99.79914	99.79382	99.79382				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.23752	100.23752	100.23752	100.22826	100.22826				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.64225	96.64225	96.64225	96.58047	96.58047				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.91731	95.91731	95.91731	95.84276	95.84276				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.16005	95.16005	95.16005	95.07561	95.07561				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.37117	95.37117	95.37117	95.28378	95.28378				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.58042	97.58042	97.58042	97.49443	97.49443				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.73833	97.73833	97.73833	97.65243	97.65243				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.95632	98.95632	98.95632	98.86977	98.86977				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	101.17770	101.17770	101.17770	101.08355	101.08355				0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	541.67800	541.67800	541.67800	542.26900	542.26900				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	552.01500	552.01500	552.01500	552.62200	552.62200				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	562.73100	562.73100	562.73100	563.35000	563.35000				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	620.70300	620.70300	620.70300	621.77600	621.77600				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	632.54800	632.54800	632.54800	633.64700	633.64700				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	644.82600	644.82600	644.82600	645.94800	645.94800				0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	558.42900	558.42900	558.42900	558.64200	558.64200				0.00	0.00	0	596.00
ALBI	On 02/11/2017	Index Future	569.08600	569.08600	569.08600	569.30800	569.30800				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	580.13200	580.13200	580.13200	580.36000	580.36000				0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.22910	10.22910	10.22910	10.16000	10.16000			13.80	0.00	204,582.00	20	23,239.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.36740	10.36740	10.36740	10.29930	10.29930			13.92	0.00	0.00	0	4,481.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.50840	10.50840	10.50840	10.43710	10.43710			13.49	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.64560	10.64560	10.64560	10.57150	10.57150			13.26	0.00	5,769,915.20	542	1,500.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.31430	10.31430	10.31430	10.21890	10.21890			13.73	0.00	0.00	0	360.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD / R	On 18/12/2017	Foreign Exchange Future	10.47600		10.47600		10.38080	10.38080		13.81	0.00	0.00	0	750.00
CAD / R	On 19/03/2018	Foreign Exchange Future	10.63860		10.63860		10.53950	10.53950		14.01	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.96090		13.96090		13.90250	13.90250		15.41	0.00	1,745,112.50	125	1,308.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.25230		14.25230		14.19530	14.19530		15.70	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.55450		14.55450		14.49290	14.49290		15.89	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.95780		1.95780		1.94370	1.94370		14.89	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.97450		1.97450		1.96070	1.96070		14.78	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.99080		1.99080		1.97680	1.97680		15.25	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.06510		2.06510		2.05190	2.05190		14.85	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.10730		2.10730		2.09420	2.09420		15.06	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.93555		77.19926		10.94164	77.16269			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	11.03453		74.88093		11.04074	74.84421			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	11.13623		76.33442		11.14263	76.29716			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	11.10005		80.60921		11.11119	80.53349			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.19685		77.88602		11.20830	77.80940			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.29297		79.39780		11.30479	79.31988			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	557.04100		557.04100		557.31700	557.31700			0.00	66,844,920.00	12	411.00
GOVI	On 02/11/2017	GOVI	567.67200		567.67200		567.95700	567.95700			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	578.69100		578.69100		578.98300	578.98300			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
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.71760	1.71760		1.70150	1.70150		15.48	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.74550	1.74550		1.72970	1.72970		15.91	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.77270	1.77270		1.75670	1.75670		15.62	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		127.53149	127.53149		127.54556	127.54556			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future		129.99396	129.99396		130.00949	130.00949			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		131.21337	131.21337		131.23008	131.23008			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		99.43231	99.43231		98.74630	98.74630			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future		102.32973	102.32973		102.34267	102.34267			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		104.89388	104.89388		104.90563	104.90563			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future		105.84672	105.84672		105.85571	105.85571			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		107.94061	107.94061		107.95044	107.95044			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		129.71156	129.71156		129.72633	129.72633			0.00	0.00	0	22,601.00
I2038	On 02/11/2017	Bond Future		132.21599	132.21599		132.23251	132.23251			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		133.31040	133.31040		133.32808	133.32808			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		125.26667	125.26667		125.66168	125.66168			0.00	0.00	0	23,901.00
I2046	On 02/11/2017	Bond Future		126.10228	126.10228		126.50602	126.50602			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		128.59686	128.59686		129.00947	129.00947			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		131.15004	131.15004		131.16453	131.16453			0.00	0.00	0	26,191.00
I2050	On 02/11/2017	Bond Future		133.68249	133.68249		133.69850	133.69850			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		134.63493	134.63493		134.65230	134.65230			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		247.71200	247.71200		247.77800	247.77800			0.00	0.00	0	1,319.00
IGOV	On 02/11/2017	Index Future		252.49500	252.49500		252.56500	252.56500			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		257.48900	257.48900		257.56300	257.56300			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.29000	92.71000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.27000	92.73000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.18000	92.82000		7.18000	92.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		7.14000	92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.02000	92.98000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.90000	93.10000		6.90000	93.10000			0.00	0.00	0	2,500.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			6.93000		93.07000		6.93000	93.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			6.98000		93.02000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.04000		92.96000		7.04000	92.96000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12730		0.12730		0.12590	0.12590			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12670		0.12670		0.12560	0.12560			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12680		0.12680		0.12490	0.12490			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12550		0.12550		0.12310	0.12310			0.00	0.00	0	1,145.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.60580		1.60580		1.58680	1.58680		13.62	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.63250		1.63250		1.61350	1.61350		14.03	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.65990		1.65990		1.64010	1.64010		13.88	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.73160		9.73160		9.68840	9.68840		14.45	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.85750		9.85750		9.81550	9.81550		14.55	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.98520		9.98520		9.94020	9.94020		14.42	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.30220		1.30220		1.29000	1.29000			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31400		1.31400		1.30490	1.30490			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.32680		1.32680		1.32180	1.32180			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.29700		1.29700		1.30010	1.30010			0.00	0.00	0	4,749.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30050		1.30050		1.30360	1.30360			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.30410		1.30410		1.30710	1.30710			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.14090		1.14090		1.14460	1.14460			0.00	0.00	0	22.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.14650		1.14650		1.15030	1.15030			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.15260		1.15260		1.15630	1.15630			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.82705		111.87032		8.79704	112.07229		7.18	0.00	461,688,810.64	4,127	132,268.00
R186	On 03/08/2017	Bond Future	8.65	Put	1,652.85000		1.65285		1,556.70000	1,55670	1,652.850	7.14	0.69	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	1,218.64000		1.21864		1,148.10000	1,14810	1,218.640	7.18	0.58	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.80	Put	1,032.33000		1.03233		973.83000	0.97383	1,032.330	7.21	0.53	0.00	0	7,100.00
R186	On 03/08/2017	Bond Future	8.85	Put	865.95000		0.86595		818.54000	0.81854	865.950	7.24	0.47	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	84.51000		0.08451		85.83000	0.08583	84.510	7.54	0.08	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	34.32000		0.03432		36.34000	0.03634	34.320	7.63	0.03	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.87164		114.00531		8.84023	114.21201		7.44	0.00	0.00	0	4.00
R186	On 02/11/2017	Bond Future	9.00	Put	1,594.12000		1.59412		1,531.82000	1.53182	1,594.120	7.58	0.42	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.91437		110.91563		8.88158	111.12652		7.48	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future	294.91535		294.91535		294.78584	294.78584			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future	300.60970		300.60970		300.48051	300.48051			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future	299.50298		299.50298		299.37331	299.37331			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future	240.32988		240.32988		240.35676	240.35676			0.00	0.00	0	30,532.00
R202	On 02/11/2017	Bond Future	244.97032		244.97032		245.00011	245.00011			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future	246.06982		246.06982		246.10178	246.10178			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	8.20048		101.40179		8.17008	101.53393		4.78	0.00	0.00	0	38,422.00
R2023	On 02/11/2017	Bond Future	8.22960		99.40679		8.19726	99.54219		4.50	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future	8.25604		101.33633		8.22166	101.47462		4.50	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.35617		90.30632		9.33146	90.47386			0.00	0.00	0	43,303.00
R2030	On 02/11/2017	Bond Future	9.40725		92.02976		9.38158	92.20129			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future	9.45748		89.81106		9.43088	89.98610			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	9.54605		92.79862		9.52134	92.97751		10.19	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future	9.60242		90.41177		9.57679	90.59481		11.28	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.65769		92.16668		9.63118	92.35347		10.74	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.73656		96.68881		9.74223	96.64415			0.00	0.00	0	11,018.00
R2035	On 02/11/2017	Bond Future	9.79633		94.03332		9.80208	93.98860			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.85637		95.85857		9.86228	95.81319			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	9.83288		88.71510		9.83861	88.67028		12.07	0.00	0.00	0	66,825.00
R2037	On 02/11/2017	Bond Future	9.88924		90.40824		9.89505	90.36330		12.83	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future	9.94525		87.90771		9.95122	87.86206		12.80	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future	7.55005		101.60980		7.54424	101.61726		0.98	0.00	24,183,132.40	238	42,057.00
R204	On 02/11/2017	Bond Future	7.50337		103.54899		7.49548	103.55736		0.52	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future	7.39694		101.51884		7.38641	101.52762		0.70	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204/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			9.90295		92.11148		9.91374	92.02140		12.65	0.00	0.00	0	14,089.00
R2040	On 02/11/2017	Bond Future			9.95960		93.86940		9.97062	93.77838		13.47	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			10.01594		91.18576		10.02728	91.09316		13.44	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.92729		89.23853		9.93806	89.14785		13.24	0.00	0.00	0	24,347.00
R2044	On 02/11/2017	Bond Future			9.98228		90.94166		9.99328	90.84999		14.12	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			10.03692		88.32633		10.04823	88.23307		14.08	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.87511		93.02189		9.89085	92.88550		13.11	0.00	0.00	0	78,556.00
R2048	On 02/11/2017	Bond Future			9.93065		90.35976		9.94677	90.22153		14.65	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.98624		92.11377		10.00283	91.97302		13.92	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.68702		99.51127		7.65578	99.57910		1.81	0.00	0.00	0	45,818.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,089.72000		1.08972		1,157.41000	1.15741	1,089.720	1.94	0.97	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.67403		101.41041		7.63858	101.48030		1.40	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.64326		99.73686		7.60276	99.80834		1.54	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			7.78944		99.14029		7.75858	99.23479		2.93	0.00	206,707,504.65	2,085	36,711.00
R208	On 02/11/2017	Bond Future			7.79424		97.63047		7.76056	97.72752		2.48	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.79021		99.52555		7.75346	99.62470		2.56	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.70967		72.65615		9.71528	72.61925		12.00	0.00	0.00	0	74,058.00
R209	On 02/11/2017	Bond Future			9.76232		70.89286		9.76801	70.85580		13.51	0.00	0.00	0	800.00
R209	On 02/11/2017	Bond Future	8.30	Call	68.74000		0.06874		72.39000	0.07239	68.740	12.91	0.03	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	512.43000		0.51243		522.99000	0.52299	512.430	13.06	0.18	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	2,250.13000		2.25013		2,295.33000	2.29533	2,250.130	13.51	0.49	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,542.71000		1.54271		1,582.92000	1.58292	1,542.710	13.74	0.38	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	551.40000		0.55140		575.99000	0.57599	551.400	14.28	0.17	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.81381		72.26892		9.81964	72.23131		12.83	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
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future	185.27383		185.27383		185.29457	185.29457			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future	186.45155		186.45155		186.47398	186.47398			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future	190.13994		190.13994		190.16405	190.16405			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	148.07597		148.07597		148.06065	148.06065			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future	150.93512		150.93512		150.92095	150.92095			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	151.86068		151.86068		151.84728	151.84728			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	9.43433		84.64140		9.40957	84.80430		9.97	0.00	3,131,731.80	37	58,458.00
R213	On 02/11/2017	Bond Future	9.48807		82.70686		9.46240	82.87354		11.07	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.54178		84.31223		9.51522	84.48236		10.56	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.82448		72.52812		9.83514	72.45542		12.63	0.00	0.00	0	37,026.00
R214	On 02/11/2017	Bond Future	9.87831		70.61597		9.88920	70.54239		14.30	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.93211		71.98665		9.94329	71.91185		13.54	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	23,158.66000		23,158.66000		23,002.69000	23,002.69000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.69510		9.69510		9.63620	9.63620		14.14	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.68500		3.68500		3.68240	3.68240		13.88	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.61680		3.61680		3.61460	3.61460		14.57	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.42150		1.42150		1.40790	1.40790			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.39710		1.39710		1.38320	1.38320			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.37800		1.37800		1.36380	1.36380			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
<b>Total for Derivatives :</b>											4,419,651,127.71	353,324	3 785 271.00
<b>Grand Total:</b>											4,419,651,127.71	353,324	3 785 271.00