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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 04/07/2017

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 05/07/2017	Any day expiry	13.24240	13.24240		13.22010	13.22010		18.52	0.00	0.00	0	0.00	
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	0.12880	0.00013	0.74740	0.00075	0.129	36.34	0.00	0.00	0	5,000.00
\$ / R	On 06/07/2017	Any day expiry	13.24240	13.24240		13.22240	13.22240		17.98	0.00	0.00	0	5,000.00	
\$ / R	On 06/07/2017	Any day expiry	13.17	Call	114.88870	0.11489	111.85230	0.11185	114.889	18.73	0.66	0.00	0	20,000.00
\$ / R	On 07/07/2017	Any day expiry	13.24240	13.24240		13.22520	13.22520		17.78	0.00	0.00	0	5,100.00	
\$ / R	On 10/07/2017	Any day expiry	13.24960	13.24960		13.23350	13.23350		16.04	0.00	0.00	0	0.00	
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	3.76580	0.00377	3.07730	0.00308	3.766	23.72	0.03	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry	13.25440	13.25440		13.23850	13.23850		16.27	0.00	0.00	0	0.00	
\$ / R	On 12/07/2017	Any day expiry	12.65	Put	5.88210	0.00588	8.56320	0.00856	5.882	18.19	0.04	0.00	0	325.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	702.71800	0.70272	717.90070	0.71790	702.718	20.13	0.96	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.09300	0.00009	0.06450	0.00006	0.093	59.53	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry	13.25900	13.25900		13.24280	13.24280		16.30	0.00	0.00	0	3,920.00	
\$ / R	On 17/07/2017	Any day expiry	13.26580	13.26580		13.24940	13.24940		15.68	0.00	0.00	0	3,402.00	
\$ / R	On 18/07/2017	Any day expiry	13.26800	13.26800		13.25150	13.25150		15.74	0.00	0.00	0	0.00	
\$ / R	On 18/07/2017	Any day expiry	12.50	Put	4.52560	0.00453	6.49070	0.00649	4.526	16.06	0.03	0.00	0	34,000.00
\$ / R	On 19/07/2017	Any day expiry	13.27030	13.27030		13.25370	13.25370		15.86	0.00	0.00	0	1,080.00	

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 21/07/2017	Any day expiry										
					13.27480	13.27480	13.25810	13.25810		16.03	0.00	0.00	0	70.00
\$ / R	12.85	Put	On 21/07/2017	Any day expiry	35.10440	0.03510	41.62440	0.04162	35.104	15.03	0.15	40,969,026.00	20,000	20,000.00
\$ / R	13.00	Put	On 21/07/2017	Any day expiry	70.20510	0.07021	0.00000	0.00000	70.205	15.40	0.26	68,920,243.20	20,000	20,000.00
\$ / R			On 25/07/2017	Any day expiry	13.28380	13.28380	13.26680	13.26680		16.04	0.00	0.00	0	0.00
\$ / R	13.20	Put	On 25/07/2017	Any day expiry	160.26620	0.16027	170.76190	0.17076	160.266	15.73	0.43	0.00	0	2,000.00
\$ / R	14.30	Call	On 25/07/2017	Any day expiry	16.91550	0.01692	16.20040	0.01620	16.915	19.78	0.06	0.00	0	2,000.00
\$ / R			On 27/07/2017	Any day expiry	13.28840	13.28840	13.27110	13.27110		16.15	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 27/07/2017	Any day expiry	349.08170	0.34908	362.91540	0.36292	349.082	16.99	0.64	0.00	0	60.00
\$ / R	16.53	Call	On 27/07/2017	Any day expiry	0.78940	0.00079	0.86350	0.00086	0.789	30.74	0.00	0.00	0	60.00
\$ / R			On 31/07/2017	Any day expiry	13.29740	13.29740	13.27980	13.27980		15.99	0.00	26,515,200.00	2,000	7,338.00
\$ / R			On 04/08/2017	Any day expiry	13.30640	13.30640	13.28850	13.28850		16.15	0.00	0.00	0	1,350.00
\$ / R			On 11/08/2017	Any day expiry	13.32210	13.32210	13.30370	13.30370		16.00	0.00	0.00	0	70.00
\$ / R			On 17/08/2017	Any day expiry	13.33550	13.33550	13.31650	13.31650		16.07	0.00	0.00	0	0.00
\$ / R	13.35	Put	On 17/08/2017	Any day expiry	304.21000	0.30421	314.74060	0.31474	304.210	16.07	0.50	0.00	0	34,000.00
\$ / R			On 29/08/2017	Any day expiry	13.36240	13.36240	13.34230	13.34230		15.89	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 29/08/2017	Any day expiry	416.44250	0.41644	427.37590	0.42738	416.443	16.36	0.55	0.00	0	60.00
\$ / R	16.84	Call	On 29/08/2017	Any day expiry	4.17870	0.00418	3.91870	0.00392	4.179	24.79	0.01	0.00	0	60.00
\$ / R			On 31/08/2017	Any day expiry	13.36680	13.36680	13.34660	13.34660		15.90	0.00	0.00	0	2,705.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.40650	13.40650	13.38560	13.38560		15.94	0.00	1,045,599,748.00	77,992	903,613.00
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future	10.96000	0.01096	13.52410	0.01352	10.960	13.45	0.03	0.00	0	37,202.00
\$ / R	12.20	Put	On 18/09/2017	Foreign Exchange Future	21.45410	0.02145	25.29080	0.02529	21.454	13.49	0.06	0.00	0	1,000.00
\$ / R	12.25	Put	On 18/09/2017	Foreign Exchange Future	25.80140	0.02580	30.02300	0.03002	25.801	13.59	0.07	0.00	0	10,000.00
\$ / R	12.26	Put	On 18/09/2017	Foreign Exchange Future	26.74660	0.02675	31.04630	0.03105	26.747	13.61	0.07	0.00	0	5,250.00
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future	58.27050	0.05827	64.42880	0.06443	58.271	14.08	0.13	0.00	0	33,086.00
\$ / R	12.55	Put	On 18/09/2017	Foreign Exchange Future	67.26740	0.06727	0.00000	0.00000	67.267	14.18	0.15	9,621,153.23	4,920	4,920.00
\$ / R	12.60	Put	On 18/09/2017	Foreign Exchange Future	77.20680	0.07721	84.08670	0.08409	77.207	14.28	0.16	0.00	0	190.00
\$ / R	12.75	Call	On 18/09/2017	Foreign Exchange Future	769.55880	0.76956	756.49960	0.75650	769.559	14.58	0.78	0.00	0	3,500.00
\$ / R	12.75	Put	On 18/09/2017	Foreign Exchange Future	113.05880	0.11306	120.89960	0.12090	113.059	14.58	0.22	0.00	0	20,000.00
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future	127.24640	0.12725	135.34100	0.13534	127.246	14.68	0.23	0.00	0	3,000.00
\$ / R	12.90	Call	On 18/09/2017	Foreign Exchange Future	665.46750	0.66547	653.09690	0.65310	665.468	14.89	0.73	0.00	0	400.00
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future	601.73860	0.60174	589.71140	0.58971	601.739	15.10	0.68	0.00	0	4,551.00
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	195.23860	0.19524	204.11140	0.20411	195.239	15.10	0.32	0.00	0	10,000.00
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future	253.71650	0.25372	262.93230	0.26293	253.717	15.39	0.37	0.00	0	90.00
\$ / R	13.20	Put	On 18/09/2017	Foreign Exchange Future	281.50770	0.28151	290.83000	0.29083	281.508	15.52	0.40	26,279,073.25	4,920	4,920.00
\$ / R	13.20	Call	On 18/09/2017	Foreign Exchange Future	488.00770	0.48801	476.43000	0.47643	488.008	15.52	0.60	0.00	0	5,000.00
\$ / R	13.30	Call	On 18/09/2017	Foreign Exchange Future	437.88870	0.43789	426.44540	0.42645	437.889	15.73	0.56	0.00	0	500.00
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	385.59000	0.38559	395.14140	0.39514	385.590	15.94	0.48	0.00	0	3,500.00
\$ / R	13.40	Call	On 18/09/2017	Foreign Exchange Future	392.09000	0.39209	380.74140	0.38074	392.090	15.94	0.52	0.00	0	600.00
\$ / R	13.45	Call	On 18/09/2017	Foreign Exchange Future	371.59870	0.37160	360.42990	0.36043	371.599	16.08	0.50	0.00	0	4,375.00
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	352.11200	0.35211	341.11740	0.34112	352.112	16.22	0.48	0.00	0	6,020.00
\$ / R	13.63	Put	On 18/09/2017	Foreign Exchange Future	529.40670	0.52941	539.73880	0.53974	529.407	16.58	0.57	0.00	0	186,712.00
\$ / R	13.75	Put	On 18/09/2017	Foreign Exchange Future	612.03930	0.61204	622.74380	0.62274	612.039	16.92	0.61	0.00	0	20,000.00
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	619.13760	0.61914	629.87340	0.62987	619.138	16.94	0.62	0.00	0	960.00
\$ / R	13.80	Call	On 18/09/2017	Foreign Exchange Future	254.34450	0.25434	244.30240	0.24430	254.345	17.06	0.37	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	251.59710	0.25160	0.00000	0.00000	251.597	17.08	0.37	24,099,054.26	4,920	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	218.51760	0.21852	208.88910	0.20889	218.518	17.45	0.33	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	204.79630	0.20480	195.34160	0.19534	204.796	17.62	0.31	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	164.39410	0.16439	155.84180	0.15584	164.394	18.13	0.26	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	974.30980	0.97431	986.75380	0.98675	974.310	18.18	0.75	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	155.58500	0.15559	147.27170	0.14727	155.585	18.26	0.24	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,057.56980	1.05757	1,070.48620	1.07049	1,057.570	18.43	0.77	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	142.49950	0.14250	134.56160	0.13456	142.500	18.46	0.23	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,185.81640	1.18582	1,199.40200	1.19940	1,185.816	18.81	0.80	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	118.40040	0.11840	111.21480	0.11121	118.400	18.88	0.19	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	112.17090	0.11217	105.19460	0.10519	112.171	19.01	0.18	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	93.51020	0.09351	87.20640	0.08721	93.510	19.44	0.16	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	67.30270	0.06730	62.25520	0.06226	67.303	19.93	0.12	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	21.01600	0.02102	18.87890	0.01888	21.016	21.62	0.04	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	13.07520	0.01308	11.95320	0.01195	13.075	22.19	0.03	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	11.60070	0.01160	10.68840	0.01069	11.601	22.33	0.02	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	8.13320	0.00813	7.69310	0.00769	8.133	22.73	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	6.44150	0.00644	6.21450	0.00621	6.441	22.99	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	6.22170	0.00622	6.02110	0.00602	6.222	23.03	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	1.52300	0.00152	1.54660	0.00155	1.523	23.52	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.42620	13.42620	13.40520	13.40520		15.94	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	457.97790	0.45798	467.24750	0.46725	457.978	16.21	0.51	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	7.05900	0.00706	6.89000	0.00689	7.059	22.49	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.42830	13.42830	13.40730	13.40730		15.95	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.43050	13.43050	13.40950	13.40950		16.09	0.00	0.00	0	730.00
\$ / R	On 23/10/2017	Any day expiry			13.48300	13.48300	13.46130	13.46130		16.07	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.49180	13.49180	13.46990	13.46990		16.10	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	212.22230	0.21222	220.92120	0.22092	212.222	14.90	0.29	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	490.60210	0.49060	498.58530	0.49859	490.602	16.10	0.48	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	290.87360	0.29087	277.72500	0.27773	290.874	17.54	0.35	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	9.83930	0.00984	10.01920	0.01002	9.839	21.17	0.02	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.52900	13.52900	13.50650	13.50650		16.02	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.56180	13.56180	13.53880	13.53880		16.08	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	516.80630	0.51681	523.86060	0.52386	516.806	15.98	0.46	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	33.67960	0.03368	29.89550	0.02990	33.680	23.60	0.04	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.60550	13.60550	13.58180	13.58180		16.11	0.00	285,715.50	21	118,596.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	39.38370	0.03938	42.41600	0.04242	39.384	14.73	0.06	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	56.84660	0.05685	61.20530	0.06121	56.847	14.33	0.09	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	76.59490	0.07659	82.37220	0.08237	76.595	13.99	0.12	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	108.94460	0.10894	115.60220	0.11560	108.945	14.12	0.15	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	130.91710	0.13092	137.89700	0.13790	130.917	14.25	0.18	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	169.23800	0.16924	176.59350	0.17659	169.238	14.44	0.21	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	287.24070	0.28724	294.96240	0.29496	287.241	14.95	0.31	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	329.58790	0.32959	337.28330	0.33728	329.588	15.15	0.34	0.00	0	41,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	338.44880	0.33845	346.13210	0.34613	338.449	15.19	0.34	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Call	807.48390	0.80748	791.44580	0.79145	807.484	15.24	0.65	352,799.39	40	0.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	365.80430	0.36580	373.44130	0.37344	365.804	15.30	0.36	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	379.91500	0.37992	387.52380	0.38752	379.915	15.36	0.37	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	754.66940	0.75467	738.53580	0.73854	754.669	15.44	0.62	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	449.48290	0.44948	456.92680	0.45693	449.483	15.63	0.41	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	475.78160	0.47578	483.15740	0.48316	475.782	15.72	0.42	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	636.10500	0.63611	619.62870	0.61963	636.105	15.92	0.55	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	846.96620	0.84697	854.65830	0.85466	846.966	16.93	0.58	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,218.81690	1.21882	1,227.75260	1.22775	1,218.817	17.95	0.68	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	234.99600	0.23500	222.02570	0.22203	234.996	18.94	0.24	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	218.11820	0.21812	205.59020	0.20559	218.118	19.11	0.23	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	216.65180	0.21665	204.16150	0.20416	216.652	19.13	0.23	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	168.18940	0.16819	157.15070	0.15715	168.189	19.72	0.18	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	121.96410	0.12196	112.63040	0.11263	121.964	20.50	0.14	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	66.73960	0.06674	60.38220	0.06038	66.740	22.57	0.08	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	63.44940	0.06345	57.31130	0.05731	63.449	22.78	0.07	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	38.61230	0.03861	34.33870	0.03434	38.612	23.67	0.05	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.61430	13.61430	13.59040	13.59040		16.12	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	533.83100	0.53383	540.71340	0.54071	533.831	15.92	0.45	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	43.35570	0.04336	38.64600	0.03865	43.356	23.71	0.05	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry			13.63830	13.63830	13.61410	13.61410		16.12	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry			13.72870	13.72870	13.70600	13.70600		16.13	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.73300	13.73300	13.71040	13.71040		16.21	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.80160	13.80160	13.78070	13.78070		16.21	0.00	138,016.00	10	18,783.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	181.69180	0.18169	187.35780	0.18736	181.692	14.30	0.19	0.00	0	41,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	341.88500	0.34188	347.67920	0.34768	341.885	14.87	0.29	0.00	0	43,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	513.86320	0.51386	519.38160	0.51938	513.863	15.47	0.38	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	426.31590	0.42632	411.90540	0.41191	426.316	18.11	0.33	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	387.37470	0.38737	373.37770	0.37338	387.375	18.45	0.31	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	325.23060	0.32523	312.24230	0.31224	325.231	18.95	0.26	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	318.73670	0.31874	305.87060	0.30587	318.737	19.01	0.26	0.00	0	30,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	281.36270	0.28136	269.25480	0.26925	281.363	19.34	0.23	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	248.99050	0.24899	237.60790	0.23761	248.990	19.67	0.21	0.00	0	750.00
\$ / R	On 25/04/2018	Any day expiry			13.87980	13.87980	13.86040	13.86040		16.22	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,598.83510	1.59884	1,603.55660	1.60356	1,598.835	18.06	0.65	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	331.70060	0.33170	319.10070	0.31910	331.701	19.19	0.25	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.91310	13.91310	13.89420	13.89420		16.28	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.92150	13.92150	13.90270	13.90270		16.26	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.99230	13.99230	13.97460	13.97460		16.33	0.00	419,769.00	30	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	18.16910	0.01817	16.79360	0.01679	18.169	13.05	0.03	269,271.75	750	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	370.92820	0.37093	374.39260	0.37439	370.928	14.88	0.27	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	385.89550	0.38590	389.27720	0.38928	385.896	14.91	0.28	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	405.10220	0.40510	408.37440	0.40837	405.102	14.96	0.29	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	683.75190		0.68375		687.65820	0.68766	683.752	15.76	0.40	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	555.60900		0.55561		541.43040	0.54143	555.609	17.97	0.36	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	548.98810		0.54899		534.84040	0.53484	548.988	18.02	0.36	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	334.33390		0.33433		323.17420	0.32317	334.334	19.60	0.23	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.11210		14.11210		14.09600	14.09600		16.54	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.18790		14.18790		14.17270	14.17270		16.74	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	23.22630		0.02323		21.77620	0.02178	23.226	12.69	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	368.64770		0.36865		375.31300	0.37531	368.648	14.90	0.25	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	529.97730		0.52998		519.01330	0.51901	529.977	19.26	0.31	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.31130		14.31130		14.29770	14.29770		16.93	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.37840		14.37840		14.36570	14.36570		17.01	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.51050		14.51050		14.49950	14.49950		17.19	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.58200		14.58200		14.57190	14.57190		17.29	0.00	0.00	0	1,500.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.40650		13.40650		13.38560	13.38560		15.94	0.00	134,065.00	10	379.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.60550		13.60550		13.58180	13.58180		16.11	0.00	0.00	0	47.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.80160		13.80160		13.78070	13.78070		16.21	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.99230		13.99230		13.97460	13.97460		16.33	0.00	0.00	0	182.00
£ / R	On 31/07/2017	Any day expiry			17.21480		17.21480		17.19980	17.19980		16.03	0.00	0.00	0	25.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.38170		17.38170		17.36140	17.36140		16.10	0.00	10,637,600.40	612	40,472.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	893.86970		0.89387		884.95250	0.88495	893.870	15.40	0.73	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	17.80	Call	353.51270		0.35351		345.36880	0.34537	353.513	16.77	0.39	0.00	0	1,200.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.68780		17.68780		17.66260	17.66260		16.26	0.00	0.00	0	8,523.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.99350		17.99350		17.97160	17.97160		16.40	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.29460		18.29460		18.27600	18.27600		16.53	0.00	0.00	0	3,033.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11887		0.11887		0.11853	0.11853		19.35	0.00	0.00	0	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12116		0.12116		0.12078	0.12078		16.38	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12351		0.12351		0.12316	0.12316		15.04	0.00	0.00	0	0.00
€ / R	On 31/07/2017	Any day expiry			15.10750		15.10750		15.11340	15.11340		14.84	0.00	0.00	0	2.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.27030		15.27030		15.27170	15.27170		14.89	0.00	7,726,771.80	506	86,780.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.57420		15.57420		15.57200	15.57200		15.12	0.00	3,893,550.00	250	22,305.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	78.57660		0.07858		80.22430	0.08022	78.577	13.39	0.11	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	375.81200		0.37581		370.27840	0.37028	375.812	16.49	0.34	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.88300		15.88300		15.88430	15.88430		15.25	0.00	0.00	0	4,547.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	392.31940		0.39232		391.05760	0.39106	392.319	14.18	0.30	0.00	0	5,648.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.18770		16.18770		16.19270	16.19270		15.34	0.00	0.00	0	1.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.99448		95.99448		96.21360	96.21360			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.06307		93.06307		93.29948	93.29948			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.85957		91.85957		92.10723	92.10723			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.04097		94.04097		94.28649	94.28649			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 21/12/2026	Interest Rate Swap		97.82610	97.82610		98.06018	98.06018			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		96.44483	96.44483		96.67347	96.67347			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		98.53010	98.53010		98.75073	98.75073			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		102.24090	102.24090		102.45705	102.45705			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.61264	99.61264		99.61264	99.61264			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.82090	99.82090		99.82451	99.82451			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.77368	99.77368		99.78213	99.78213			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.93470	99.93470		99.94805	99.94805			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.09020	100.09020		100.10934	100.10934			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.84787	99.84787		99.85154	99.85154			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.05559	99.05559		99.06353	99.06353			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.62147	98.62147		98.63511	98.63511			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.55998	98.55998		98.57927	98.57927			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.95000	98.95000		98.97000	98.97000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.34774	99.34774		99.38390	99.38390			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.75536	99.75536		99.79914	99.79914			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		100.18618	100.18618		100.23752	100.23752			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.53833	96.53833		96.64225	96.64225			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.80089	95.80089		95.91731	95.91731			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		95.03325	95.03325		95.16005	95.16005			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		95.24029	95.24029		95.37117	95.37117			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		97.45168	97.45168		97.58042	97.58042			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		97.61122	97.61122		97.73833	97.73833			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.82875	98.82875		98.95632	98.95632			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		101.04533	101.04533		101.17770	101.17770			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		542.05600	542.05600		541.67800	541.67800			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		552.40200	552.40200		552.01500	552.01500			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		563.12500	563.12500		562.73100	562.73100			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		621.85700	621.85700		620.70300	620.70300			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		633.72500	633.72500		632.54800	632.54800			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		646.02600	646.02600		644.82600	644.82600			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		560.08800	560.08800		558.42900	558.42900			0.00	0.00	0	596.00
ALBI	On 02/11/2017	Index Future		570.77700	570.77700		569.08600	569.08600			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		581.85700	581.85700		580.13200	580.13200			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.18850	10.18850		10.22910	10.22910		14.02	0.00	0.00	0	23,239.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.32840	10.32840		10.36740	10.36740		14.03	0.00	0.00	0	4,481.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.46740	10.46740		10.50840	10.50840		13.60	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
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.60140	10.60140	10.60140	10.64560	10.64560			13.36	0.00	0.00	0	1,500.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.38930	10.38930	10.38930	10.31430	10.31430			13.89	0.00	0.00	0	360.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.55400	10.55400	10.55400	10.47600	10.47600			13.94	0.00	0.00	0	750.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.71470	10.71470	10.71470	10.63860	10.63860			14.08	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.95370	13.95370	13.95370	13.96090	13.96090			15.49	0.00	0.00	0	1,308.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.24660	14.24660	14.24660	14.25230	14.25230			15.79	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.54580	14.54580	14.54580	14.55450	14.55450			15.97	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.95930	1.95930	1.95930	1.95780	1.95780			15.05	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.97680	1.97680	1.97680	1.97450	1.97450			14.91	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.99300	1.99300	1.99300	1.99080	1.99080			15.36	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.06470	2.06470	2.06470	2.06510	2.06510			14.93	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.10680	2.10680	2.10680	2.10730	2.10730			15.15	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.88388	77.51065	77.51065	10.93555	77.19926				0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.98104	75.19841	75.19841	11.03453	74.88093				0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	11.08085	76.65801	76.65801	11.13623	76.33442				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	11.04840	80.96197	80.96197	11.10005	80.60921				0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.14337	78.24561	78.24561	11.19685	77.88602				0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.23763	79.76443	79.76443	11.29297	79.39780				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	558.67900	558.67900	558.67900	557.04100	557.04100				0.00	0.00	0	411.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 02/11/2017	GOVI	569.34200		569.34200		567.67200	567.67200			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	580.39300		580.39300		578.69100	578.69100			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.72040		1.72040		1.71760	1.71760		15.57	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.74910		1.74910		1.74550	1.74550		16.05	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.77580		1.77580		1.77270	1.77270		15.74	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	127.69558		127.69558		127.53149	127.53149			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	130.16106		130.16106		129.99396	129.99396			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	131.38411		131.38411		131.21337	131.21337			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	99.42160		99.42160		99.43231	99.43231			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future	102.31872		102.31872		102.32973	102.32973			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	104.18931		104.18931		104.89388	104.89388			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future	105.12832		105.12832		105.84672	105.84672			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	107.20818		107.20818		107.94061	107.94061			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	129.69678		129.69678		129.71156	129.71156			0.00	0.00	0	22,601.00
I2038	On 02/11/2017	Bond Future	132.20095		132.20095		132.21599	132.21599			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	133.29528		133.29528		133.31040	133.31040			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	125.25302		125.25302		125.26667	125.26667			0.00	0.00	0	23,901.00
I2046	On 02/11/2017	Bond Future	126.08830		126.08830		126.10228	126.10228			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	128.58275		128.58275		128.59686	128.59686			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	131.13591		131.13591		131.15004	131.15004			0.00	0.00	0	26,191.00
I2050	On 02/11/2017	Bond Future	133.66768		133.66768		133.68249	133.68249			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	134.62055		134.62055		134.63493	134.63493			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	247.37000		247.37000		247.71200	247.71200			0.00	0.00	0	1,319.00
IGOV	On 02/11/2017	Index Future	252.14500		252.14500		252.49500	252.49500			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	257.13400		257.13400		257.48900	257.48900			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



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 15/11/2017	Jibar Tradeable Future			7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.02000		92.98000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			6.90000		93.10000		6.90000	93.10000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			6.93000		93.07000		6.93000	93.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			6.98000		93.02000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.04000		92.96000		7.04000	92.96000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12750		0.12750		0.12730	0.12730			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12640		0.12640		0.12670	0.12670			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12590		0.12590		0.12680	0.12680			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12540		0.12540		0.12550	0.12550			0.00	0.00	0	1,145.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.61110		1.61110		1.60580	1.60580		13.72	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.63810		1.63810		1.63250	1.63250		14.18	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.66530		1.66530		1.65990	1.65990		13.97	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.76920		9.76920		9.73160	9.73160		14.41	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.89750		9.89750		9.85750	9.85750		14.62	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			10.02340		10.02340		9.98520	9.98520		14.39	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.29430		1.29430		1.30220	1.30220			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.30930		1.30930		1.31400	1.31400			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.32640		1.32640		1.32680	1.32680			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.29650		1.29650		1.29700	1.29700			0.00	0.00	0	4,749.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30010		1.30010		1.30050	1.30050			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.30370		1.30370		1.30410	1.30410			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.13900		1.13900		1.14090	1.14090			0.00	0.00	0	22.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.14470		1.14470		1.14650	1.14650			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.15080		1.15080		1.15260	1.15260			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.79613		112.07843		8.82705	111.87032		7.18	0.00	154,892,390.26	1,382	131,633.00
R186	On 03/08/2017	Bond Future	8.65	Put	1,498.26000		1.49826		1,652.85000	1.65285	1,498.260	7.14	0.66	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	1,085.73000		1.08573		1,218.64000	1.21864	1,085.730	7.18	0.55	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.80	Put	911.13000		0.91113		1,032.33000	1.03233	911.130	7.21	0.49	0.00	0	7,100.00
R186	On 03/08/2017	Bond Future	8.85	Put	756.69000		0.75669		865.95000	0.86595	756.690	7.24	0.43	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	64.96000		0.06496		84.51000	0.08451	64.960	7.54	0.06	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	25.17000		0.02517		34.32000	0.03432	25.170	7.63	0.03	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.83938		114.21761		8.87164	114.00531		7.44	0.00	0.00	0	4.00
R186	On 02/11/2017	Bond Future	9.00	Put	1,497.80000		1.49780		1,594.12000	1.59412	1,497.800	7.58	0.41	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.88073		111.13199		8.91437	110.91563		7.48	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future	294.88348		294.88348		294.91535	294.91535			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future	300.57686		300.57686		300.60970	300.60970			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future	299.47040		299.47040		299.50298	299.50298			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	238.77788		238.77788		240.32988	240.32988			0.00	6,924,558.52	29	30,561.00
R202	On 02/11/2017	Bond Future	243.38815		243.38815		244.97032	244.97032			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future	244.45706		244.45706		246.06982	246.06982			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	8.17981		101.49161		8.20048	101.40179		4.78	0.00	0.00	0	38,422.00
R2023	On 02/11/2017	Bond Future	8.20768		99.49854		8.22960	99.40679		4.50	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future	8.23278		101.42987		8.25604	101.33633		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	9.32517		90.51657		9.35617	90.30632			0.00	0.00	0	43,303.00
R2030	On 02/11/2017	Bond Future	9.37516		92.24426		9.40725	92.02976			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future	9.42426		90.02973		9.45748	89.81106			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	9.51004		93.05949		9.54605	92.79862		10.19	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future	9.56519		90.67783		9.60242	90.41177		11.28	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.61922		92.43793		9.65769	92.16668		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	9.69042		97.05343		9.73656	96.68881			0.00	4,949,724.93	51	11,069.00
R2035	On 02/11/2017	Bond Future	9.74870		94.40505		9.79633	94.03332			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.80718		96.23756		9.85637	95.85857			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	9.77152		89.19725		9.83288	88.71510		12.07	0.00	0.00	0	66,825.00
R2037	On 02/11/2017	Bond Future	9.82600		90.89973		9.88924	90.40824		12.83	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future	9.88004		88.40872		9.94525	87.90771		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	7.52366		101.64371		7.55005	101.60980		0.98	0.00	0.00	0	42,057.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204	On 02/11/2017	Bond Future			7.47064		103.58374		7.50337	103.54899		0.52	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.35446		101.55427		7.39694	101.51884		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
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			9.85171		92.54123		9.90295	92.11148		12.65	0.00	0.00	0	14,089.00
R2040	On 02/11/2017	Bond Future			9.90679		94.30760		9.95960	93.86940		13.47	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.96151		91.63239		10.01594	91.18576		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			9.87102		89.71485		9.92729	89.23853		13.24	0.00	4,396,027.65	49	24,396.00
R2044	On 02/11/2017	Bond Future			9.92434		91.42721		9.98228	90.94166		14.12	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			9.97723		88.82133		10.03692	88.32633		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			9.82400		93.46732		9.87511	93.02189		13.11	0.00	10,281,405.20	110	78,666.00
R2048	On 02/11/2017	Bond Future			9.87800		90.81391		9.93065	90.35976		14.65	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.93200		92.57672		9.98624	92.11377		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			7.67133		99.54533		7.68702	99.51127		1.81	0.00	0.00	0	45,818.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,122.48000		1.12248		1,089.72000	1.08972	1,122.480	1.94	0.98	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.65633		101.44530		7.67403	101.41041		1.40	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.62310		99.77244		7.64326	99.73686		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			7.77394		99.18774		7.78944	99.14029		2.93	0.00	0.00	0	36,711.00
R208	On 02/11/2017	Bond Future			7.77740		97.67898		7.79424	97.63047		2.48	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.77188		99.57498		7.79021	99.52555		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			9.65859		72.99351		9.70967	72.65615		12.00	0.00	2,773,753.38	38	74,046.00
R209	On 02/11/2017	Bond Future			9.70973		71.23682		9.76232	70.89286		13.51	0.00	0.00	0	800.00
R209	On 02/11/2017	Bond Future	8.30	Call	79.43000		0.07943		68.74000	0.06874	79.430	12.91	0.04	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	571.89000		0.57189		512.43000	0.51243	571.890	13.06	0.20	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	2,076.69000		2.07669		2,250.13000	2.25013	2,076.690	13.51	0.47	0.00	0	6,500.00

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
R209	On 02/11/2017	Bond Future	10.00	Put	1,408.33000	1.40833	1,542.71000	1.54271	1,408.330	13.74	0.35	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	489.78000	0.48978	551.40000	0.55140	489.780	14.28	0.15	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.75969	72.61954	9.81381	72.26892		12.83	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			185.25376	185.25376	185.27383	185.27383			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			186.43081	186.43081	186.45155	186.45155			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			190.11918	190.11918	190.13994	190.13994			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			148.05995	148.05995	148.07597	148.07597			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			150.91857	150.91857	150.93512	150.93512			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			151.84420	151.84420	151.86068	151.86068			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			9.39837	84.87813	9.43433	84.64140		9.97	0.00	86,660,570.73	1,021	59,479.00
R213	On 02/11/2017	Bond Future			9.45091	82.94831	9.48807	82.70686		11.07	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.50338	84.55837	9.54178	84.31223		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			9.77341	72.87813	9.82448	72.52812		12.63	0.00	0.00	0	37,026.00
R214	On 02/11/2017	Bond Future			9.82576	70.97279	9.87831	70.61597		14.30	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.87802	72.35046	9.93211	71.98665		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			23,177.64000	23,177.64000	23,158.66000	23,158.66000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future			9.70650	9.70650	9.69510	9.69510		14.28	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future			3.68510	3.68510	3.68500	3.68500		13.94	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.61660	3.61660	3.61680	3.61680		14.57	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future			1.42430	1.42430	1.42150	1.42150			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future			1.40070	1.40070	1.39710	1.39710			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
ZMW / R		On 19/03/2018	Foreign Exchange Future	1.38040	1.38040	1.37800	1.37800			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,536,739,487.45</b>	<b>139,661</b>	<b>3 827 177.00</b>
<b>Grand Total:</b>											<b>1,536,739,487.45</b>	<b>139,661</b>	<b>3 827 177.00</b>