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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/07/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 14/07/2017	Any day expiry	13.02200	13.02200		13.23340	13.23340		12.28	0.00	51,046,240.00	3,920	0.00	
\$ / R	On 17/07/2017	Any day expiry	13.03480	13.03480		13.23340	13.23340		13.08	0.00	13,955,261.00	1,070	2,332.00	
\$ / R	On 18/07/2017	Any day expiry	13.03480	13.03480		13.23100	13.23100		13.94	0.00	0.00	0	0.00	
\$ / R	On 18/07/2017	Any day expiry	12.50	Put	3.19400	0.00319	1.63220	0.00163	3.194	21.16	0.03	0.00	0	34,000.00
\$ / R	On 19/07/2017	Any day expiry	13.03480	13.03480		13.23320	13.23320		14.42	0.00	0.00	0	1,080.00	
\$ / R	On 21/07/2017	Any day expiry	13.03950	13.03950		13.23760	13.23760		14.92	0.00	0.00	0	70.00	
\$ / R	On 21/07/2017	Any day expiry	12.85	Put	45.07900	0.04508	24.24970	0.02425	45.079	16.23	0.25	0.00	0	20,000.00
\$ / R	On 21/07/2017	Any day expiry	13.25	Put	252.50100	0.25250	135.24640	0.13525	252.501	16.35	0.76	0.00	0	20,000.00
\$ / R	On 25/07/2017	Any day expiry	13.04890	13.04890		13.24630	13.24630		14.93	0.00	0.00	0	0.00	
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	229.28430	0.22928	132.29420	0.13229	229.284	15.52	0.66	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	1.53580	0.00154	4.80370	0.00480	1.536	22.19	0.01	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry	13.05330	13.05330		13.25080	13.25080		15.30	0.00	0.00	0	909.00	
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	479.96190	0.47996	333.33440	0.33333	479.962	17.17	0.85	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	0.11300	0.00011	0.16020	0.00016	0.113	37.46	0.00	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry	13.06220	13.06220		13.25990	13.25990		15.13	0.00	0.00	0	8,334.00	
\$ / R	On 04/08/2017	Any day expiry	13.07120	13.07120		13.26890	13.26890		15.42	0.00	0.00	0	1,350.00	

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 11/08/2017	Any day expiry		13.08680	13.08680		13.28470	13.28470		15.32	0.00	0.00	0	70.00
\$ / R	On 16/08/2017	Any day expiry		13.09790	13.09790		13.11710	13.11710		15.42	0.00	0.00	0	0.00
\$ / R	On 16/08/2017	Any day expiry	13.12	Put	254.92420	0.25492	0.00000	0.00000	254.924	15.50	0.51	265,017,888.40	40,000	20,000.00
\$ / R	On 17/08/2017	Any day expiry		13.10010	13.10010		13.29820	13.29820		15.46	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	407.85530	0.40786	295.98690	0.29599	407.855	16.42	0.64	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry		13.12650	13.12650		13.32500	13.32500		15.42	0.00	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	537.82360	0.53782	417.24110	0.41724	537.824	16.80	0.67	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	2.58790	0.00259	2.95200	0.00295	2.588	27.64	0.01	0.00	0	60.00
\$ / R	On 31/08/2017	Any day expiry		13.13090	13.13090		13.32940	13.32940		15.63	0.00	0.00	0	3,635.00
\$ / R	On 18/09/2017	Foreign Exchange Future		13.17040	13.17040		13.36950	13.36950		15.62	0.00	1,500,516,842.40	113,931	817,810.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	19.17850	0.01918	11.48850	0.01149	19.178	14.04	0.06	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	37.13340	0.03713	23.83520	0.02384	37.133	14.18	0.10	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	43.22140	0.04322	28.17180	0.02817	43.221	14.22	0.11	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	44.52690	0.04453	29.10880	0.02911	44.527	14.23	0.11	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	85.87670	0.08588	59.79940	0.05980	85.877	14.40	0.19	0.00	0	33,025.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	98.11150	0.09811	68.45890	0.06846	98.111	14.49	0.21	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	111.48780	0.11149	78.00590	0.07801	111.488	14.59	0.23	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	579.11540	0.57912	732.64210	0.73264	579.115	14.87	0.71	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	158.71540	0.15872	113.14210	0.11314	158.715	14.87	0.29	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	176.88920	0.17689	127.46530	0.12747	176.889	14.96	0.32	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	487.34580	0.48735	629.03780	0.62904	487.346	15.15	0.64	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	432.33720	0.43234	565.77600	0.56578	432.337	15.34	0.59	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	261.93720	0.26194	196.27600	0.19628	261.937	15.34	0.41	0.00	0	11,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	333.06440	0.33306	255.62030	0.25562	333.064	15.60	0.47	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	338.49810	0.33850	260.21080	0.26021	338.498	15.62	0.48	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	367.54450	0.36754	283.85590	0.28386	367.544	15.76	0.50	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	337.94450	0.33794	453.35590	0.45336	337.944	15.76	0.50	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	397.71430	0.39771	308.65110	0.30865	397.714	15.91	0.52	0.00	0	25,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	299.36690	0.29937	404.07450	0.40407	299.367	16.06	0.46	3,003,062.43	500	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	494.56190	0.49456	390.75180	0.39075	494.562	16.35	0.58	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	264.96190	0.26496	360.25180	0.36025	264.962	16.35	0.42	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	249.21590	0.24922	340.44920	0.34045	249.216	16.50	0.40	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	528.81590	0.52882	420.94920	0.42095	528.816	16.50	0.60	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	240.20980	0.24021	329.06010	0.32906	240.210	16.59	0.38	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	234.38310	0.23438	321.66850	0.32167	234.383	16.65	0.38	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	659.38220	0.65938	537.85030	0.53785	659.382	17.03	0.67	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	194.93370	0.19493	271.07750	0.27108	194.934	17.09	0.32	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	752.02930	0.75203	622.25720	0.62226	752.029	17.38	0.71	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	759.92940	0.75993	629.50570	0.62951	759.929	17.41	0.71	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	162.19220	0.16219	228.30610	0.22831	162.192	17.53	0.28	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	160.17260	0.16017	225.70630	0.22571	160.173	17.55	0.27	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	143.09850	0.14310	203.62620	0.20363	143.099	17.79	0.25	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	136.11780	0.13612	194.53280	0.19453	136.118	17.90	0.24	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	126.29450	0.12629	181.67480	0.18167	126.295	18.06	0.22	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	98.55760	0.09856	144.09410	0.14409	98.558	18.59	0.18	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,145.76190	1.14576	991.30850	0.99131	1,145.762	18.65	0.82	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,234.67430	1.23467	1,076.01720	1.07602	1,234.674	18.91	0.84	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	84.04380	0.08404	124.08860	0.12409	84.044	18.94	0.16	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,370.27050	1.37027	1,206.29520	1.20630	1,370.270	19.29	0.87	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	67.75800	0.06776	102.26510	0.10227	67.758	19.33	0.13	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	63.16080	0.06316	96.66190	0.09666	63.161	19.41	0.12	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	49.68650	0.04969	79.76470	0.07976	49.686	19.67	0.10	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	48.29910	0.04830	77.81810	0.07782	48.299	19.70	0.10	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	33.39460	0.03339	56.47960	0.05648	33.395	20.09	0.07	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	8.85970	0.00886	17.09090	0.01709	8.860	21.85	0.02	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	6.14460	0.00614	10.25110	0.01025	6.145	22.96	0.01	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	5.64070	0.00564	9.03240	0.00903	5.641	23.24	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	4.42450	0.00442	6.20200	0.00620	4.424	24.07	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	3.80490	0.00380	4.84430	0.00484	3.805	24.63	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	3.72260	0.00372	4.66920	0.00467	3.723	24.71	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.74250	0.00074	1.02400	0.00102	0.743	24.91	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.18960	13.18960	13.38970	13.38970		15.73	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	577.02710	0.57703	467.61980	0.46762	577.027	16.70	0.61	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	3.91720	0.00392	5.61470	0.00561	3.917	23.66	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.19180	13.19180	13.39200	13.39200		15.88	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.19390	13.19390	13.39420	13.39420		15.91	0.00	15,850,600.00	1,200	1,930.00
\$ / R	On 23/10/2017	Any day expiry			13.24520	13.24520	13.44770	13.44770		16.09	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.25380	13.25380	13.45650	13.45650		16.15	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	287.80680	0.28781	223.95410	0.22395	287.807	15.52	0.36	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	612.31490	0.61231	507.32390	0.50732	612.315	16.75	0.56	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	212.10230	0.21210	276.96900	0.27697	212.102	18.17	0.28	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	5.34910	0.00535	14.90660	0.01491	5.349	21.69	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.29030	13.29030	13.49360	13.49360		16.25	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.32240	13.32240	13.52650	13.52650		16.26	0.00	0.00	0	915.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	640.19330	0.64019	537.11660	0.53712	640.193	16.69	0.53	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	21.08750	0.02109	35.27850	0.03528	21.088	23.83	0.03	0.00	0	60.00
\$ / R	On 15/12/2017	Any day expiry			13.35890	13.35890	13.53000	13.53000		16.38	0.00	23,677,500.00	1,750	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.36530	13.36530	13.57020	13.57020		16.35	0.00	25,728,202.50	1,925	120,201.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	52.55220	0.05255	43.64600	0.04365	52.552	14.82	0.08	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	74.56290	0.07456	62.18360	0.06218	74.563	14.34	0.12	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	112.85530	0.11286	83.49900	0.08350	112.855	14.59	0.16	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	157.82370	0.15782	120.05380	0.12005	157.824	14.81	0.21	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	185.73660	0.18574	143.17700	0.14318	185.737	14.93	0.23	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	233.34780	0.23335	183.21990	0.18322	233.348	15.10	0.27	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	378.50810	0.37851	305.90200	0.30590	378.508	15.71	0.37	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	427.56990	0.42757	349.15550	0.34916	427.570	15.90	0.40	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	437.75930	0.43776	358.18870	0.35819	437.759	15.93	0.41	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	469.07150	0.46907	386.04460	0.38604	469.072	16.04	0.43	0.00	0	16,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	485.13750	0.48514	400.39610	0.40040	485.138	16.10	0.44	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	622.27920	0.62228	740.16210	0.74016	622.279	16.17	0.55	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	563.64310	0.56364	471.00760	0.47101	563.643	16.35	0.47	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	593.38400	0.59338	497.64780	0.49765	593.384	16.45	0.49	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	520.23140	0.52023	623.30710	0.62331	520.231	16.66	0.49	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	420.15680	0.42016	507.60740	0.50761	420.157	17.26	0.41	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	999.46420	0.99946	872.83100	0.87283	999.464	17.67	0.63	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,393.58930	1.39359	1,247.44370	1.24744	1,393.589	18.71	0.73	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	183.37300	0.18337	230.15080	0.23015	183.373	19.60	0.20	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	169.81440	0.16981	213.74240	0.21374	169.814	19.78	0.19	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	168.63790	0.16864	212.31740	0.21232	168.638	19.79	0.19	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	130.00480	0.13000	165.19360	0.16519	130.005	20.40	0.15	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	93.58840	0.09359	120.20980	0.12021	93.588	21.20	0.11	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	53.31710	0.05332	69.46860	0.06947	53.317	23.55	0.06	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	50.82010	0.05082	66.48510	0.06649	50.820	23.78	0.06	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	26.13250	0.02613	40.03110	0.04003	26.133	24.00	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.37390	13.37390	13.57900	13.57900		16.38	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	658.50170	0.65850	556.82700	0.55683	658.502	16.67	0.51	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	29.85200	0.02985	44.69230	0.04469	29.852	24.06	0.04	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.38460	13.38460	13.58990	13.58990		16.33	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.39750	13.39750	13.60300	13.60300		16.39	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.41250	13.41250	13.61840	13.61840		16.39	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	495.54600	0.49555	411.01250	0.41101	495.546	16.04	0.42	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	259.73680	0.25974	314.00700	0.31401	259.737	19.04	0.26	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	240.08500	0.24009	292.82650	0.29283	240.085	19.22	0.24	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.45910	13.45910	13.66590	13.66590		16.46	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	564.69260	0.56469	475.54380	0.47554	564.693	16.20	0.44	0.00	0	7,904.00
\$ / R	On 01/02/2018	Any day expiry			13.46120	13.46120	13.66800	13.66800		16.46	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	485.29730	0.48530	403.96460	0.40396	485.297	15.93	0.40	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	194.60070	0.19460	236.66370	0.23666	194.601	20.02	0.19	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.48640	13.48640	13.69370	13.69370		16.44	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.49060	13.49060	13.69800	13.69800		16.52	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.55770	13.55770	13.76660	13.76660		16.54	0.00	1,532,020.10	113	21,336.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	246.97000	0.24697	201.17530	0.20118	246.970	15.00	0.24	0.00	0	36,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	438.42820	0.43843	366.56570	0.36657	438.428	15.61	0.35	0.00	0	48,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	563.07000	0.56307	478.11940	0.47812	563.070	16.04	0.41	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	634.04850	0.63405	543.14150	0.54314	634.048	16.26	0.43	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	962.25490	0.96225	848.91130	0.84891	962.255	17.14	0.54	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,150.57900	1.15058	1,026.73950	1.02674	1,150.579	17.59	0.59	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	364.91200	0.36491	425.98500	0.42599	364.912	18.85	0.30	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	328.61010	0.32861	387.27470	0.38727	328.610	19.12	0.27	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	274.50540	0.27451	325.38900	0.32539	274.505	19.60	0.23	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	269.00300	0.26900	319.01580	0.31902	269.003	19.66	0.23	0.00	0	30,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	237.39050	0.23739	282.29970	0.28230	237.390	20.00	0.20	0.00	0	15,000.00

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 19/03/2018	Foreign Exchange Future	16.00	Call	210.09050		0.21009		250.45640	0.25046	210.090	20.34	0.18	0.00	0	750.00
\$ / R	On 25/04/2018	Any day expiry			13.63490		13.63490		13.84550	13.84550		16.64	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,781.51230		1.78151	1,635.04590	1.63505	1,781.512	1,781.512	18.79	0.69	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	285.42290		0.28542	334.58610	0.33459	285.423	285.423	19.84	0.22	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.66750		13.66750		13.87890	13.87890		16.63	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.67560		13.67560		13.88730	13.88730		16.61	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.74490		13.74490		13.95830	13.95830		16.69	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	18.18030		0.01818	18.82360	0.01882	18.180	18.180	12.45	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	463.29060		0.46329	399.95770	0.39996	463.291	463.291	15.50	0.32	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	480.23180		0.48023	415.31850	0.41532	480.232	480.232	15.54	0.33	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	501.89870		0.50190	435.00100	0.43500	501.899	501.899	15.59	0.34	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	817.21330		0.81721	720.02340	0.72002	817.213	817.213	16.52	0.45	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	491.75520		0.49176	560.60980	0.56061	491.755	491.755	18.68	0.33	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	485.88370		0.48588	553.97830	0.55398	485.884	485.884	18.73	0.33	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	294.32010		0.29432	340.19060	0.34019	294.320	294.320	20.26	0.21	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.86120		13.86120		14.07720	14.07720		16.89	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.93550		13.93550		14.15280	14.15280		17.13	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	22.07630		0.02208	23.70130	0.02370	22.076	22.076	12.00	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	462.64610		0.46265	403.28890	0.40329	462.646	462.646	15.61	0.29	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	478.73290		0.47873	540.39240	0.54039	478.733	478.733	19.93	0.28	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.05650		14.05650		14.27600	14.27600		17.37	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.12240		14.12240		14.34290	14.34290		17.48	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.25190		14.25190		14.47470	14.47470		17.70	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.32190		14.32190		14.54610	14.54610		17.76	0.00	0.00	0	1,500.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.17040		13.17040		13.36950	13.36950		15.62	0.00	0.00	0	407.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.36530		13.36530		13.57020	13.57020		16.35	0.00	133,653.00	10	72.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.55770		13.55770		13.76660	13.76660		16.54	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.74490		13.74490		13.95830	13.95830		16.69	0.00	0.00	0	182.00
£ / R	On 31/07/2017	Any day expiry			17.08860		17.08860		17.11030	17.11030		15.18	0.00	0.00	0	25.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.25610		17.25610		17.27770	17.27770		15.99	0.00	1,087,134.30	63	35,404.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	780.39340		0.78039	812.91500	0.81291	780.393	780.393	15.58	0.70	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	135.17580		0.13518	154.54720	0.15455	135.176	135.176	18.01	0.19	0.00	0	700.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.55930		17.55930		17.58470	17.58470		16.60	0.00	17,559.30	1	7,997.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.86120		17.86120		17.88840	17.88840		16.87	0.00	89,306.00	5	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.15650		18.15650		18.18700	18.18700		17.06	0.00	0.00	0	3,033.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11719		0.11719		0.11856	0.11856		19.62	0.00	0.00	0	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.11944		0.11944		0.12086	0.12086		16.20	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12176		0.12176		0.12321	0.12321		14.84	0.00	0.00	0	0.00
€ / R	On 27/07/2017	Any day expiry			14.94440		14.94440		15.16260	15.16260		14.67	0.00	0.00	0	800.00
€ / R	On 31/07/2017	Any day expiry			14.95770		14.95770		15.17610	15.17610		14.39	0.00	0.00	0	2.00

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 29/08/2017	Any day expiry			15.05390		15.05390		15.27330	15.27330		14.70	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.11980		15.11980		15.34000	15.34000		14.92	0.00	14,242,851.60	942	94,532.00
€ / R	On 27/09/2017	Any day expiry			15.14950		15.14950		15.37100	15.37100		15.14	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.24800		15.24800		15.47300	15.47300		15.42	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.35240		15.35240		15.57950	15.57950		15.50	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.41790		15.41790		15.64620	15.64620		15.53	0.00	431,701.20	28	23,349.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	98.76780		0.09877		80.08160	0.08008	98.768	13.86	0.13	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	329.52310		0.32952		406.91580	0.40692	329.523	17.14	0.31	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.44890		15.44890		15.67780	15.67780		15.56	0.00	0.00	0	800.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.72170		15.72170		15.95470	15.95470		15.72	0.00	157,217.00	10	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	464.13110		0.46413		391.95050	0.39195	464.131	14.89	0.34	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	486.64450		0.48664		410.71820	0.41072	486.644	14.95	0.35	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.02110		16.02110		16.26050	16.26050		15.88	0.00	0.00	0	1,001.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.07190		95.07190		95.56641	95.56641			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.09542		92.09542		92.60580	92.60580			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.85539		90.85539		91.37813	91.37813			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.01464		93.01464		93.54208	93.54208			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.79196		96.79196		97.31800	97.31800			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.37700		95.37700		95.91593	95.91593			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.44649		97.44649		97.98890	97.98890			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.16185		101.16185		101.70091	101.70091			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61262		99.61262		99.61262	99.61262			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.81883		99.81883		99.82186	99.82186			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.75417		99.75417		99.76058	99.76058			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.88469		99.88469		99.89746	99.89746			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.00976		100.00976		100.03225	100.03225			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.84669		99.84669		99.84963	99.84963			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.03487		99.03487		99.04134	99.04134			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.57436		98.57436		98.58648	98.58648			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.47825		98.47825		98.50103	98.50103			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.83000		98.83000		98.86000	98.86000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.19664		99.19664		99.24088	99.24088			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.56112		99.56112		99.61581	99.61581			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.95245		99.95245		100.01962	100.01962			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.11998		96.11998		96.30109	96.30109			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.34957		95.34957		95.55832	95.55832			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.54824		94.54824		94.78283	94.78283			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.71575		94.71575		94.97239	94.97239			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.89483		96.89483		97.16666	97.16666			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			97.02216		97.02216		97.30821	97.30821			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 21/06/2022	Interest Rate Swap	98.20653		98.20653		98.50714	98.50714			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.40463		100.40463		100.71668	100.71668			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	544.01600		544.01600		542.28000	542.28000			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	554.39100		554.39100		552.62400	552.62400			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	565.12900		565.12900		563.32900	563.32900			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	576.15900		576.15900		574.32000	574.32000			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	626.40700		626.40700		623.16400	623.16400			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	638.35300		638.35300		635.05100	635.05100			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	650.71800		650.71800		647.35300	647.35300			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	663.41800		663.41800		659.98300	659.98300			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	563.63500		563.63500		560.43400	560.43400			0.00	0.00	0	596.00
ALBI	On 02/11/2017	Index Future	574.38400		574.38400		571.12400	571.12400			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	585.50900		585.50900		582.18800	582.18800			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	596.93700		596.93700		593.54700	593.54700			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.27100		10.27100		10.28060	10.28060		13.93	0.00	4,621,950.00	450	24,378.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.41080		10.41080		10.42250	10.42250		14.39	0.00	72,875.60	7	4,499.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.54870		10.54870		10.56200	10.56200		14.09	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.68250		10.68250		10.69690	10.69690		13.83	0.00	0.00	0	1,500.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.40590		10.40590		10.49930	10.49930		13.66	0.00	0.00	0	360.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.56840		10.56840		10.66570	10.66570		14.07	0.00	0.00	0	750.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.72720		10.72720		10.82690	10.82690		14.31	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.69080		13.69080		13.93000	13.93000		14.93	0.00	0.00	0	1,308.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.97530		13.97530		14.22270	14.22270		15.69	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.26690		14.26690		14.52020	14.52020		16.05	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.93800		1.93800		1.96470	1.96470		15.28	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.95640		1.95640		1.98350	1.98350		15.44	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.97420		1.97420		2.00150	2.00150		15.50	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.04600		2.04600		2.07540	2.07540		15.63	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.08750		2.08750		2.11780	2.11780		15.64	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

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
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	10.77566	78.16923		10.86236	77.64092				0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.86927	75.86842		10.95892	75.33029				0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.96566	77.33794		11.05844	76.78956				0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	11.06048	75.05337		11.15659	74.49378				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	10.97056	81.49881		11.04718	80.97033				0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.06300	78.79146		11.14224	78.25324				0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.15499	80.31755		11.23693	79.76908				0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.25022	77.62285		11.33516	77.06308				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	562.26600	562.26600		559.01900	559.01900				0.00	0.00	0	413.00
GOVI	On 02/11/2017	GOVI	572.98900	572.98900		569.68200	569.68200				0.00	0.00	0	74.00
GOVI	On 01/02/2018	GOVI	584.08800	584.08800		580.71800	580.71800				0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	595.48700	595.48700		592.04900	592.04900				0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.68990	1.68990		1.71530	1.71530			15.98	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.71870	1.71870		1.74490	1.74490			16.03	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.74590	1.74590		1.77290	1.77290			16.45	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	126.95747	126.95747		126.92665	126.92665				0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	129.40510	129.40510		129.37438	129.37438				0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	130.60357	130.60357		130.57278	130.57278				0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.22996	133.22996		133.19852	133.19852				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	98.78389	98.78389		98.99811	98.99811				0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future	101.64563	101.64563		101.86917	101.86917				0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.66131	102.66131		102.88934	102.88934				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	103.23335	103.23335		103.65430	103.65430				0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future	104.15113	104.15113		104.58077	104.58077				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
I2033	On 01/02/2018	Bond Future	106.20395		106.20395		106.64234	106.64234			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.24050		107.24050		107.68769	107.68769			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	126.19206		126.19206		126.20535	126.20535			0.00	0.00	0	22,629.00
I2038	On 02/11/2017	Bond Future	128.62487		128.62487		128.63923	128.63923			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	129.63900		129.63900		129.65405	129.65405			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	132.24599		132.24599		132.26135	132.26135			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	123.21319		123.21319		123.72348	123.72348			0.00	0.00	0	23,901.00
I2046	On 02/11/2017	Bond Future	124.00553		124.00553		124.52640	124.52640			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	126.44971		126.44971		126.98135	126.98135			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	127.37671		127.37671		127.91901	127.91901			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	130.08845		130.08845		129.52011	129.52011			0.00	0.00	0	26,041.00
I2050	On 02/11/2017	Bond Future	132.59634		132.59634		132.01775	132.01775			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	133.51805		133.51805		132.92857	132.92857			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	136.20315		136.20315		135.60170	135.60170			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	245.46500		245.46500		245.48400	245.48400			0.00	0.00	0	1,319.00
IGOV	On 02/11/2017	Index Future	250.19700		250.19700		250.21800	250.21800			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	255.12900		255.12900		255.15100	255.15100			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	260.25900		260.25900		260.28200	260.28200			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future	7.29000		92.71000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future	7.27000		92.73000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.18000		92.82000		7.18000	92.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future	7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.02000		92.98000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	6.90000		93.10000		6.90000	93.10000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.93000		93.07000		6.93000	93.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.98000		93.02000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.04000		92.96000		7.04000	92.96000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.12550		0.12550		0.12740	0.12740			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12390		0.12390		0.12670	0.12670			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.12370		0.12370		0.12620	0.12620			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12270		0.12270		0.12450	0.12450			0.00	0.00	0	1,145.00

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
NOK/R	On 18/09/2017	Foreign Exchange Future			1.60920		1.60920		1.62240	1.62240		13.83	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.63600		1.63600		1.64970	1.64970		14.65	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.66300		1.66300		1.67710	1.67710		14.43	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.64530		9.64530		9.73030	9.73030		14.57	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.77150		9.77150		9.85950	9.85950		14.98	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.89560		9.89560		9.98530	9.98530		14.81	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.28680		1.28680		1.29250	1.29250			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.30160		1.30160		1.30770	1.30770			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.31500		1.31500		1.32430	1.32430			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.31020		1.31020		1.29230	1.29230			0.00	6,813,040.00	5,200	9,929.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31380		1.31380		1.29580	1.29580			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.31740		1.31740		1.29940	1.29940			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.14800		1.14800		1.14740	1.14740			0.00	0.00	0	62.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.15360		1.15360		1.15300	1.15300			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.15960		1.15960		1.15890	1.15890			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.67431		112.90343		8.76056	112.31847		7.62	0.00	534,597,741.05	4,735	132,908.00
R186	On 03/08/2017	Bond Future	8.65	Put	885.31000		0.88531		1,246.93000	1.24693	885.310	7.58	0.53	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	570.84000		0.57084		855.44000	0.85544	570.840	7.62	0.40	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.80	Put	448.67000		0.44867		695.02000	0.69502	448.670	7.65	0.33	0.00	0	7,100.00
R186	On 03/08/2017	Bond Future	8.85	Put	347.23000		0.34723		556.90000	0.55690	347.230	7.68	0.28	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	11.15000		0.01115		27.15000	0.02715	11.150	7.98	0.01	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	2.93000		0.00293		8.24000	0.00824	2.930	8.07	0.00	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.71270		115.05655		8.80252	114.46084		7.48	0.00	0.00	0	5.00
R186	On 02/11/2017	Bond Future	9.00	Put	1,081.84000		1.08184		1,304.23000	1.30423	1,081.840	7.48	0.34	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.74932		111.98262		8.84296	111.37559		7.62	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.78677		114.16750		8.88463	113.54792			0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			293.70337		293.70337		293.73399	293.73399			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			299.36576		299.36576		299.39845	299.39845			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			298.21324		298.21324		298.24775	298.24775			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			304.21028		304.21028		304.24543	304.24543			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

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
R202	On 03/08/2017	Bond Future		236.96208	236.96208		236.98692	236.98692			0.00	0.00	0	30,561.00
R202	On 02/11/2017	Bond Future		241.53065	241.53065		241.55725	241.55725			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future		242.54497	242.54497		242.57310	242.57310			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future		247.42253	247.42253		247.45104	247.45104			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		8.08539	101.90322		8.17174	101.52671		5.07	0.00	0.00	0	38,422.00
R2023	On 02/11/2017	Bond Future		8.10815	99.91647		8.19943	99.53310		4.59	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future		8.12818	101.85183		8.22498	101.46125		4.59	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future		8.14018	99.90667		8.24316	99.50785			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		9.21178	91.29141		9.29303	90.73527			0.00	0.00	0	47,049.00
R2030	On 02/11/2017	Bond Future		9.25813	93.03249		9.34208	92.46611			0.00	0.00	0	2.00
R2030	On 01/02/2018	Bond Future		9.30371	90.82943		9.39057	90.25225			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future		9.35353	92.60146		9.44355	92.01241			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		9.41208	93.77467		9.49327	93.18135		10.73	0.00	0.00	0	30,115.00
R2032	On 02/11/2017	Bond Future		9.46420	91.40528		9.54802	90.80091		11.27	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future		9.51542	93.17571		9.60199	92.55980		10.86	0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future		9.56650	90.83506		9.65604	90.20659			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		9.59233	97.83588		9.67352	97.18753			0.00	0.00	0	11,141.00
R2035	On 02/11/2017	Bond Future		9.64768	95.20102		9.73140	94.54063			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.70339	97.04502		9.78980	96.37204			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future		9.75527	94.43516		9.84449	93.74847			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		9.68285	89.90129		9.76408	89.25599		12.65	0.00	0.00	0	66,825.00
R2037	On 02/11/2017	Bond Future		9.73483	91.61584		9.81847	90.95853		12.73	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.78652	89.13505		9.87273	88.46516		12.87	0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future		9.84168	90.87389		9.93064	90.19039			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		7.42830	101.76638		7.46968	101.71312		1.03	0.00	0.00	0	42,165.00
R204	On 02/11/2017	Bond Future		7.35452	103.70716		7.40522	103.65324		0.53	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.20881	101.67590		7.27433	101.62115		0.71	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.93020	103.65979		7.02391	103.60333			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			9.78310		93.12183		9.85427	92.51968		13.25	0.00	0.00	0	14,089.00
R2040	On 02/11/2017	Bond Future			9.83630		94.89786		9.90956	94.28453		13.36	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.88932		92.23028		9.96481	91.60521		13.50	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.94568		94.02948		10.02356	93.39167			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			9.80771		90.25601		9.88892	89.56286		13.84	0.00	78,522,728.70	870	24,110.00
R2044	On 02/11/2017	Bond Future			9.85934		91.97736		9.94289	91.27127		13.99	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			9.91074		89.37832		9.99677	88.65877		14.12	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.96524		91.12194		10.05393	90.38774			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			9.77174		93.92687		9.85287	93.21523		13.66	0.00	0.00	0	77,431.00
R2048	On 02/11/2017	Bond Future			9.82436		91.28085		9.90785	90.55593		14.49	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.87719		93.04893		9.96317	92.31015		13.94	0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future			9.92640		90.42444		10.01495	89.67076			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			7.53253		99.84729		7.61952	99.65791		1.91	0.00	0.00	0	46,581.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,420.30000		1.42030		1,231.47000	1.23147	1,420.300	1.99	1.00	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.50132		101.75149		7.59879	101.55882		1.46	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.44895		100.08041		7.55980	99.88423		1.59	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			7.38753		102.03314		7.51634	101.83249			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			7.66617		99.51845		7.75274	99.25269		3.10	0.00	0.00	0	36,902.00
R208	On 02/11/2017	Bond Future			7.66121		98.01450		7.75484	97.74402		2.59	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.64687		99.91298		7.74873	99.63747		2.65	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.62279		98.46005		7.73464	98.17853			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			9.55619		73.67718		9.64230	73.10161		12.63	0.00	0.00	0	74,527.00
R209	On 02/11/2017	Bond Future			9.60454		71.93243		9.69310	71.34611		13.46	0.00	0.00	0	800.00
R209	On 02/11/2017	Bond Future	8.30	Call	86.31000		0.08631		65.90000	0.06590	86.310	12.86	0.04	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	647.50000		0.64750		531.65000	0.53165	647.500	13.01	0.22	0.00	0	4,100.00

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	9.75	Put	1,670.26000		1.67026	1,934.94000	1.93494	1,670.260	13.46	0.41	0.00	0	6,500.00	
R209	On 02/11/2017	Bond Future	10.00	Put	1,086.76000		1.08676	1,284.04000	1.28404	1,086.760	13.69	0.30	0.00	0	3,360.00	
R209	On 02/11/2017	Bond Future	10.60	Put	337.74000		0.33774	418.75000	0.41875	337.740	14.24	0.12	0.00	0	1,300.00	
R209	On 01/02/2018	Bond Future			9.65190		73.32574	9.74301	72.72814		12.94	0.00	0.00	0	0.00	
R209	On 03/05/2018	Bond Future			9.69892		71.60596	9.79275	70.99626			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			185.18457		185.18457	185.20445	185.20445			0.00	0.00	0	1,675.00	
R210	On 02/11/2017	Bond Future			186.35513		186.35513	186.37637	186.37637			0.00	0.00	0	0.00	
R210	On 01/02/2018	Bond Future			190.02829		190.02829	190.05055	190.05055			0.00	0.00	0	0.00	
R210	On 03/05/2018	Bond Future			191.40005		191.40005	191.42275	191.42275			0.00	0.00	0	0.00	
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R212	On 03/08/2017	Bond Future			147.52444		147.52444	147.53983	147.53983			0.00	0.00	0	4,858.00	
R212	On 02/11/2017	Bond Future			150.36858		150.36858	150.38512	150.38512			0.00	0.00	0	0.00	
R212	On 01/02/2018	Bond Future			151.27222		151.27222	151.28965	151.28965			0.00	0.00	0	0.00	
R212	On 03/05/2018	Bond Future			154.31428		154.31428	154.33200	154.33200			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			9.29097		85.59088	9.37211	85.05161		10.52	0.00	0.00	0	63,820.00	
R213	On 02/11/2017	Bond Future			9.34023		83.67335	9.42395	83.12410		11.06	0.00	0.00	0	0.00	
R213	On 01/02/2018	Bond Future			9.38955		85.29407	9.47602	84.73437		10.68	0.00	0.00	0	0.00	
R213	On 03/05/2018	Bond Future			9.43496		83.40643	9.52434	82.83523			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			9.70126		73.37753	9.77731	72.85130		13.28	0.00	0.00	0	37,026.00	
R214	On 02/11/2017	Bond Future			9.75172		71.48064	9.82989	70.94464		14.23	0.00	0.00	0	0.00	
R214	On 01/02/2018	Bond Future			9.80227		72.86521	9.88269	72.31893		13.64	0.00	0.00	0	0.00	
R214	On 03/05/2018	Bond Future			9.84924		70.98868	9.93199	70.43130			0.00	0.00	0	0.00	
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
RAIN	On 18/09/2017	Foreign Exchange Future			22,906.48000		22,906.48000	23,207.88000	23,207.88000			0.00	0.00	0	0.00	
SGD / R	On 18/09/2017	Foreign Exchange Future			9.61060		9.61060	9.71810	9.71810		14.24	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
TRY / R	On 18/09/2017	Foreign Exchange Future	3.65110	3.65110		3.68520	3.68520		13.57	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.58250	3.58250		3.61600	3.61600		14.64	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.45060	1.45060		1.46340	1.46340			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.42760	1.42760		1.43900	1.43900			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.41030	1.41030		1.42190	1.42190			0.00	0.00	0	0.00
Total for Derivatives :											2,541,115,374.58	176,730	3 894 899.00
Grand Total:											2,541,115,374.58	176,730	3 894 899.00