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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/07/2017

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 21/07/2017	Any day expiry										
				13.02670	13.02670	12.92730	12.92730		19.28	0.00	0.00	0	70.00
\$ / R	12.85	Put	9.83650	0.00984		37.17870	0.03718	9.836	22.90	0.13	0.00	0	20,000.00
\$ / R	13.25	Put	230.50400	0.23050		330.74620	0.33075	230.504	24.45	0.91	0.00	0	20,000.00
\$ / R		On 25/07/2017	Any day expiry										
				13.02220	13.02220	12.93420	12.93420		14.35	0.00	0.00	0	0.00
\$ / R	13.20	Put	212.15270	0.21215		289.94700	0.28995	212.153	16.15	0.76	0.00	0	2,000.00
\$ / R	14.30	Call	0.36230	0.00036		0.37060	0.00037	0.362	28.68	0.00	0.00	0	2,000.00
\$ / R		On 27/07/2017	Any day expiry										
				13.02640	13.02640	12.93870	12.93870		14.46	0.00	0.00	0	909.00
\$ / R	13.50	Put	484.17090	0.48417		569.43560	0.56944	484.171	17.73	0.93	0.00	0	60.00
\$ / R	16.53	Call	0.20780	0.00021		0.23540	0.00024	0.208	53.87	0.00	0.00	0	60.00
\$ / R		On 31/07/2017	Any day expiry										
				13.03490	13.03490	12.94750	12.94750		13.98	0.00	0.00	0	8,323.00
\$ / R		On 04/08/2017	Any day expiry										
				13.04350	13.04350	12.95630	12.95630		14.35	0.00	0.00	0	1,350.00
\$ / R		On 11/08/2017	Any day expiry										
				13.05870	13.05870	12.97160	12.97160		14.42	0.00	0.00	0	70.00
\$ / R		On 16/08/2017	Any day expiry										
				13.06960	13.06960	12.98260	12.98260		14.41	0.00	0.00	0	0.00
\$ / R	13.12	Put	235.03420	0.23503		295.82790	0.29583	235.034	14.70	0.53	0.00	0	20,000.00
\$ / R		On 17/08/2017	Any day expiry										
				13.07170	13.07170	12.98480	12.98480		14.45	0.00	0.00	0	0.00
\$ / R	13.35	Put	394.73740	0.39474		466.19940	0.46620	394.737	15.70	0.68	0.00	0	34,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
\$ / R			On 29/08/2017	Any day expiry			13.09760	13.09760	13.01110	13.01110	14.82	0.00	0.00	0	910.00	
\$ / R	13.50	Put	On 29/08/2017	Any day expiry			531.36970	0.53137	602.79400	0.60279	531.370	16.30	0.70	0.00	0	60.00
\$ / R	16.84	Call	On 29/08/2017	Any day expiry			1.70260	0.00170	1.68060	0.00168	1.703	28.56	0.00	0.00	0	60.00
\$ / R			On 30/08/2017	Any day expiry			13.09970	13.09970	13.01320	13.01320	14.89	0.00	0.00	0	202.00	
\$ / R			On 31/08/2017	Any day expiry			13.10190	13.10190	13.01540	13.01540	14.93	0.00	0.00	0	3,635.00	
\$ / R			On 18/09/2017	Foreign Exchange Future			13.14030	13.14030	13.05480	13.05480	15.31	0.00	814,291,250.70	61,969	793,143.00	
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future			16.51870	0.01652	22.33190	0.02233	16.519	13.99	0.05	0.00	0	37,202.00
\$ / R	12.20	Put	On 18/09/2017	Foreign Exchange Future			32.31250	0.03231	41.40130	0.04140	32.313	14.02	0.09	0.00	0	1,000.00
\$ / R	12.25	Put	On 18/09/2017	Foreign Exchange Future			37.74500	0.03775	47.80840	0.04781	37.745	14.03	0.10	0.00	0	10,000.00
\$ / R	12.26	Put	On 18/09/2017	Foreign Exchange Future			38.91400	0.03891	49.17960	0.04918	38.914	14.03	0.11	0.00	0	5,250.00
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future			76.65210	0.07665	95.78750	0.09579	76.652	14.06	0.18	0.00	0	33,025.00
\$ / R	12.55	Put	On 18/09/2017	Foreign Exchange Future			88.49380	0.08849	109.56560	0.10957	88.494	14.16	0.20	0.00	0	4,920.00
\$ / R	12.60	Put	On 18/09/2017	Foreign Exchange Future			101.54290	0.10154	124.60610	0.12461	101.543	14.25	0.23	0.00	0	190.00
\$ / R	12.75	Call	On 18/09/2017	Foreign Exchange Future			538.53180	0.53853	482.34730	0.48235	538.532	14.54	0.71	0.00	0	3,500.00
\$ / R	12.75	Put	On 18/09/2017	Foreign Exchange Future			148.23180	0.14823	177.54730	0.17755	148.232	14.54	0.29	0.00	0	26,250.00
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future			166.39040	0.16639	197.84570	0.19785	166.390	14.64	0.32	0.00	0	3,000.00
\$ / R	12.90	Call	On 18/09/2017	Foreign Exchange Future			446.96860	0.44697	397.23230	0.39723	446.969	14.83	0.63	0.00	0	400.00
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future			392.52910	0.39253	347.06930	0.34707	392.529	15.02	0.58	0.00	0	4,551.00
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future			252.22910	0.25223	292.26930	0.29227	252.229	15.02	0.42	0.00	0	11,600.00
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future			324.69580	0.32470	373.05260	0.37305	324.696	15.29	0.49	0.00	0	90.00
\$ / R	13.15	Put	On 18/09/2017	Foreign Exchange Future			330.24820	0.33025	379.28530	0.37929	330.248	15.31	0.49	0.00	0	500.00
\$ / R	13.20	Put	On 18/09/2017	Foreign Exchange Future			360.06480	0.36006	411.13290	0.41113	360.065	15.46	0.52	0.00	0	5,920.00
\$ / R	13.20	Call	On 18/09/2017	Foreign Exchange Future			300.36480	0.30036	265.93290	0.26593	300.365	15.46	0.48	0.00	0	3,000.00
\$ / R	13.25	Put	On 18/09/2017	Foreign Exchange Future			391.06650	0.39107	444.08700	0.44409	391.067	15.62	0.54	0.00	0	25,100.00
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future			490.67170	0.49067	549.07300	0.54907	490.672	16.10	0.61	0.00	0	3,500.00
\$ / R	13.40	Call	On 18/09/2017	Foreign Exchange Future			230.97170	0.23097	203.87300	0.20387	230.972	16.10	0.39	0.00	0	100.00
\$ / R	13.45	Call	On 18/09/2017	Foreign Exchange Future			216.20820	0.21621	190.73910	0.19074	216.208	16.25	0.37	0.00	0	4,375.00
\$ / R	13.45	Put	On 18/09/2017	Foreign Exchange Future			525.90820	0.52591	585.93910	0.58594	525.908	16.25	0.63	0.00	0	3,500.00
\$ / R	13.48	Call	On 18/09/2017	Foreign Exchange Future			207.80110	0.20780	183.27000	0.18327	207.801	16.35	0.36	0.00	0	111.00
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future			202.37560	0.20238	178.45710	0.17846	202.376	16.41	0.35	0.00	0	6,020.00
\$ / R	13.63	Put	On 18/09/2017	Foreign Exchange Future			660.12690	0.66013	725.36710	0.72537	660.127	16.82	0.69	0.00	0	186,712.00
\$ / R	13.65	Call	On 18/09/2017	Foreign Exchange Future			165.98830	0.16599	146.24610	0.14625	165.988	16.89	0.30	0.00	0	1,000.00
\$ / R	13.75	Put	On 18/09/2017	Foreign Exchange Future			755.21690	0.75522	823.06280	0.82306	755.217	17.20	0.73	0.00	0	20,000.00
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future			763.31970	0.76332	831.32880	0.83133	763.320	17.23	0.73	0.00	0	960.00
\$ / R	13.80	Call	On 18/09/2017	Foreign Exchange Future			136.28250	0.13628	119.43070	0.11943	136.283	17.36	0.25	0.00	0	10,000.00
\$ / R	13.81	Call	On 18/09/2017	Foreign Exchange Future			134.44000	0.13444	117.81340	0.11781	134.440	17.39	0.25	0.00	0	4,920.00
\$ / R	13.90	Call	On 18/09/2017	Foreign Exchange Future			118.95570	0.11896	104.23730	0.10424	118.956	17.63	0.23	0.00	0	1,000.00
\$ / R	13.94	Call	On 18/09/2017	Foreign Exchange Future			112.67050	0.11267	98.73420	0.09873	112.670	17.74	0.22	0.00	0	1,250.00
\$ / R	14.00	Call	On 18/09/2017	Foreign Exchange Future			103.87430	0.10387	91.04110	0.09104	103.874	17.91	0.20	0.00	0	3,000.00
\$ / R	14.20	Call	On 18/09/2017	Foreign Exchange Future			79.37270	0.07937	69.65570	0.06966	79.373	18.46	0.16	0.00	0	90.00
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future			1,156.98210	1.15698	1,233.03430	1.23303	1,156.982	18.51	0.84	0.00	0	110.00
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future			1,247.37170	1.24737	1,324.66330	1.32466	1,247.372	18.79	0.86	0.00	0	110.00
\$ / R	14.33	Call	On 18/09/2017	Foreign Exchange Future			66.78300	0.06678	58.68970	0.05869	66.783	18.81	0.14	0.00	0	3,000.00
\$ / R	14.47	Put	On 18/09/2017	Foreign Exchange Future			1,384.90950	1.38491	1,462.06490	1.46206	1,384.910	19.16	0.89	0.00	0	150.00

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	14.50	Call	52.53520	0.05254	44.57190	0.04457	52.535	19.19	0.11	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	48.34110	0.04834	40.98040	0.04098	48.341	19.23	0.10	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	36.28190	0.03628	30.68800	0.03069	36.282	19.38	0.08	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	35.06310	0.03506	29.65150	0.02965	35.063	19.40	0.08	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	22.33790	0.02234	18.86010	0.01886	22.338	19.63	0.05	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	4.79320	0.00479	4.84450	0.00484	4.793	21.26	0.01	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	4.14560	0.00415	4.07440	0.00407	4.146	23.11	0.01	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	4.02580	0.00493	3.92900	0.00393	4.026	23.57	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	3.74010	0.00374	3.57550	0.00358	3.740	24.95	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	3.59960	0.00360	3.16090	0.00316	3.600	25.87	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	3.58150	0.00358	3.00400	0.00300	3.581	26.01	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.75240	0.00075	0.53630	0.00054	0.752	26.33	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.15940	13.15940	13.07410	13.07410		15.39	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	574.16080	0.57416	635.04350	0.63504	574.161	16.43	0.63	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	2.99030	0.00299	2.27090	0.00227	2.990	24.10	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.16150	13.16150	13.07620	13.07620		15.40	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.16350	13.16350	13.07830	13.07830		15.42	0.00	0.00	0	1,930.00
\$ / R	On 23/10/2017	Any day expiry			13.21330	13.21330	13.12920	13.12920		15.53	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.22150	13.22150	13.13760	13.13760		15.61	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	276.21780	0.27622	317.74400	0.31774	276.218	15.08	0.37	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	607.65780	0.60766	667.44800	0.66745	607.658	16.39	0.58	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	185.42230	0.18542	172.01210	0.17201	185.422	17.93	0.26	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	3.19820	0.00320	2.98510	0.00299	3.198	21.18	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.25670	13.25670	13.17360	13.17360		15.78	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.28780	13.28780	13.20530	13.20530		15.83	0.00	0.00	0	915.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	637.66680	0.63767	693.05010	0.69305	637.667	16.40	0.54	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	16.59010	0.01659	14.91660	0.01492	16.590	23.65	0.02	0.00	0	60.00
\$ / R	On 15/12/2017	Any day expiry			13.32300	13.32300	13.24130	13.24130		15.99	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.32920	13.32920	13.24760	13.24760		16.07	0.00	13,489,150.40	1,012	120,216.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	47.74750	0.04775	56.00090	0.05600	47.748	14.52	0.08	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	68.50420	0.06850	82.83620	0.08284	68.504	14.01	0.11	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	105.64850	0.10565	124.62200	0.12462	105.649	14.25	0.16	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	149.84270	0.14984	173.37110	0.17337	149.843	14.47	0.21	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	177.48640	0.17749	203.50570	0.20351	177.486	14.59	0.23	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	224.90510	0.22491	255.84620	0.25585	224.905	14.76	0.27	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	371.66070	0.37166	412.74310	0.41274	371.661	15.39	0.38	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	421.53320	0.42153	465.01740	0.46502	421.533	15.59	0.41	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	431.90070	0.43190	475.85260	0.47585	431.901	15.62	0.42	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	463.76730	0.46377	509.10100	0.50910	463.767	15.74	0.44	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	480.12500	0.48013	526.13490	0.52613	480.125	15.80	0.44	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	581.57430	0.58157	546.86730	0.54687	581.574	15.87	0.54	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	560.10950	0.56011	610.08180	0.61008	560.109	16.07	0.49	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	590.50320	0.59050	641.55200	0.64155	590.503	16.17	0.50	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	482.60380	0.48260	454.10900	0.45411	482.604	16.39	0.47	0.00	0	10,316.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	386.83260	0.38683	363.76630	0.36377	386.833	17.04	0.40	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,005.16750	1.00517	1,066.78710	1.06679	1,005.168	17.47	0.65	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,405.18840	1.40519	1,473.12830	1.47313	1,405.188	18.55	0.74	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	164.15100	0.16415	153.79350	0.15379	164.151	19.47	0.19	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	151.65140	0.15165	142.10700	0.14211	151.651	19.66	0.18	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	150.56970	0.15057	141.09320	0.14109	150.570	19.67	0.18	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	115.21040	0.11521	108.04480	0.10804	115.210	20.31	0.14	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	82.27180	0.08227	77.82390	0.07782	82.272	21.14	0.10	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	45.19170	0.04519	43.34840	0.04335	45.192	23.42	0.06	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	42.92910	0.04293	41.23570	0.04124	42.929	23.64	0.05	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	21.35740	0.02136	19.54330	0.01954	21.357	23.87	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.33750	13.33750	13.25610	13.25610		16.09	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	657.19460	0.65719	709.80490	0.70980	657.195	16.41	0.52	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	24.77070	0.02477	22.67160	0.02267	24.771	23.94	0.03	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.34790	13.34790	13.26670	13.26670		16.06	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.36030	13.36030	13.27940	13.27940		16.03	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.37480	13.37480	13.29420	13.29420		16.04	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	491.92800	0.49193	535.94760	0.53595	491.928	15.77	0.43	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	236.28670	0.23629	222.62100	0.22262	236.287	18.89	0.24	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	217.93740	0.21794	205.30940	0.20531	217.937	19.08	0.23	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.41990	13.41990	13.34020	13.34020		16.15	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	563.70250	0.56370	608.66350	0.60866	563.703	15.97	0.45	0.00	0	7,904.00
\$ / R	On 01/02/2018	Any day expiry			13.42190	13.42190	13.34230	13.34230		16.15	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	483.30910	0.48331	525.04090	0.52504	483.309	15.71	0.41	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	177.11180	0.17711	167.84260	0.16784	177.112	19.93	0.18	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.44600	13.44600	13.36700	13.36700		16.24	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.45000	13.45000	13.37110	13.37110		16.25	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.51440	13.51440	13.43710	13.43710		16.32	0.00	0.00	0	21,396.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	245.33130	0.24533	271.00570	0.27101	245.331	14.83	0.24	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	439.11500	0.43911	475.99920	0.47600	439.115	15.45	0.36	0.00	0	63,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	565.92000	0.56592	607.55100	0.60755	565.920	15.89	0.41	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	638.13380	0.63813	682.07510	0.68208	638.134	16.11	0.44	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	971.99460	0.97199	1,024.19660	1.02420	971.995	17.03	0.56	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,163.32420	1.16332	1,219.25410	1.21925	1,163.324	17.49	0.61	228,679,836.00	28,000	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	341.27390	0.34127	326.01880	0.32602	341.274	18.79	0.29	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	306.62430	0.30662	292.88920	0.29289	306.624	19.07	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	255.20270	0.25520	243.73340	0.24373	255.203	19.56	0.22	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	249.98570	0.24999	238.74920	0.23875	249.986	19.62	0.22	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	220.09230	0.22009	210.18190	0.21018	220.092	19.97	0.19	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	194.36190	0.19436	185.59570	0.18560	194.362	20.31	0.17	0.00	0	750.00
\$ / R	On 25/04/2018	Any day expiry			13.58870	13.58870	13.51320	13.51320		16.38	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,803.22230	1.80322	1,862.38070	1.86238	1,803.222	18.74	0.70	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	267.57320	0.26757	256.27750	0.25628	267.573	19.84	0.22	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.62020	13.62020	13.54510	13.54510		16.46	0.00	0.00	0	70.00

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 15/05/2018	Any day expiry		13.62800	13.62800		13.55310	13.55310		16.53	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future		13.69490	13.69490		13.62100	13.62100		16.57	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	27.09890	0.02710	29.61220	0.02961	27.099	13.33	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	469.24490	0.46924	501.83520	0.50184	469.245	15.42	0.33	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	486.35410	0.48635	520.89310	0.52089	486.354	15.46	0.33	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	509.92400	0.50992	545.23140	0.54523	509.924	15.54	0.34	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	829.76600	0.82977	873.06640	0.87307	829.766	16.47	0.46	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	467.66880	0.46767	450.06130	0.45006	467.669	18.69	0.32	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	461.66120	0.46166	444.30320	0.44430	461.661	18.72	0.32	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	278.14680	0.27815	270.08460	0.27008	278.147	20.29	0.20	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry		13.80550	13.80550		13.73480	13.73480		16.77	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future		13.87530	13.87530		13.80790	13.80790		16.96	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	29.72660	0.02973	28.96530	0.02897	29.727	12.59	0.04	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	473.95280	0.47395	500.68770	0.50069	473.953	15.60	0.29	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	455.46440	0.45546	442.61680	0.44262	455.464	19.94	0.28	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry		13.98900	13.98900		13.92700	13.92700		17.28	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future		14.05080	14.05080		13.99180	13.99180		17.40	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry		14.17250	14.17250		14.11930	14.11930		17.58	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future		14.23830	14.23830		14.18820	14.18820		17.71	0.00	14,238,300.00	1,000	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future		14.41370	14.41370		14.37210	14.37210		17.89	0.00	0.00	0	0.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future		13.14030	13.14030		13.05480	13.05480		15.31	0.00	39,420.90	3	419.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future		13.32920	13.32920		13.24760	13.24760		16.07	0.00	13,329.20	1	74.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		13.51440	13.51440		13.43710	13.43710		16.32	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		13.69490	13.69490		13.62100	13.62100		16.57	0.00	0.00	0	182.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.41370	14.41370		13.80790	13.80790		17.24	0.00	0.00	0	0.00
£ / R	On 31/07/2017	Any day expiry		16.92860	16.92860		16.87550	16.87550		14.34	0.00	0.00	0	25.00
£ / R	On 18/09/2017	Foreign Exchange Future		17.09190	17.09190		17.04170	17.04170		15.44	0.00	140,905,623.60	8,244	30,283.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	639.22860	0.63923	623.35690	0.62336	639.229	15.16	0.66	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	90.35010	0.09035	93.03870	0.09304	90.350	17.91	0.15	0.00	0	700.00
£ / R	On 18/12/2017	Foreign Exchange Future		17.38670	17.38670		17.34180	17.34180		16.27	0.00	0.00	0	7,997.00
£ / R	On 19/03/2018	Foreign Exchange Future		17.67990	17.67990		17.64090	17.64090		16.88	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.96730	17.96730		17.93390	17.93390		17.32	0.00	0.00	0	3,033.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.13780	19.13780		19.15180	19.15180		16.88	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future		0.11784	0.11784		0.11713	0.11713		19.98	0.00	0.00	0	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12005	0.12005		0.11937	0.11937		16.74	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.12232	0.12232		0.12167	0.12167		15.19	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13289	0.13289		0.13254	0.13254		21.14	0.00	0.00	0	0.00
€ / R	On 27/07/2017	Any day expiry		15.15370	15.15370		14.90670	14.90670		13.27	0.00	0.00	0	800.00
€ / R	On 31/07/2017	Any day expiry		15.16670	15.16670		14.92000	14.92000		13.10	0.00	0.00	0	2.00
€ / R	On 29/08/2017	Any day expiry		15.26250	15.26250		15.01590	15.01590		13.78	0.00	0.00	0	800.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 18/09/2017	Foreign Exchange Future			15.32810		15.32810		15.08180	15.08180		14.23	0.00	9,488,093.90	619	94,649.00
€ / R	On 27/09/2017	Any day expiry			15.35760		15.35760		15.11150	15.11150		14.38	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.45610		15.45610		15.21020	15.21020		14.90	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.55960		15.55960		15.31430	15.31430		15.07	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.62480		15.62480		15.37970	15.37970		15.21	0.00	16,171,668.00	1,035	24,219.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	67.44870		0.06745		98.97160	0.09897	67.449	13.76	0.10	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	360.10280		0.36010		303.18130	0.30318	360.103	16.44	0.34	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.65420		15.65420		15.41020	15.41020		15.19	0.00	0.00	0	800.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.92560		15.92560		15.68180	15.68180		15.55	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	373.08320		0.37308		466.81780	0.46682	373.083	14.50	0.30	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	391.41520		0.39142		489.36600	0.48937	391.415	14.52	0.31	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.22270		16.22270		15.97990	15.97990		15.81	0.00	16,222,700.00	1,000	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.51020		17.51020		17.28940	17.28940		15.84	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.43644		94.43644		94.93725	94.93725			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.44599		91.44599		91.95067	91.95067			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.19943		90.19943		90.70414	90.70414			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.36398		92.36398		92.86241	92.86241			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.15657		96.15657		96.64326	96.64326			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.73221		94.73221		95.22641	95.22641			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.80563		96.80563		97.29728	97.29728			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.53385		100.53385		101.01641	101.01641			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61261		99.61261		99.61261	99.61261			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.77943		99.77943		99.82408	99.82408			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.66467		99.66467		99.75627	99.75627			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.73611		99.73611		99.88078	99.88078			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.81892		99.81892		99.99217	99.99217			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.80839		99.80839		99.85193	99.85193			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			98.94427		98.94427		99.03618	99.03618			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.42806		98.42806		98.57123	98.57123			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.28552		98.28552		98.46018	98.46018			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.58000		98.58000		98.79000	98.79000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			98.89706		98.89706		99.14798	99.14798			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.19965		99.19965		99.49325	99.49325			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.54426		99.54426		99.86810	99.86810			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.63052		95.63052		95.99381	95.99381			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.85564		94.85564		95.22179	95.22179			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.04792		94.04792		94.41926	94.41926			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.20284		94.20284		94.58265	94.58265			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.37449		96.37449		96.75899	96.75899			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.48879		96.48879		96.88236	96.88236			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 21/06/2022	Interest Rate Swap	97.65864		97.65864		98.06143	98.06143			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.84908		99.84908		100.25631	100.25631			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	547.93700		547.93700		544.81700	544.81700			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	558.38400		558.38400		555.20400	555.20400			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	569.18500		569.18500		565.95100	565.95100			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	580.30200		580.30200		576.99700	576.99700			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	631.09300		631.09300		627.25800	627.25800			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	643.12500		643.12500		639.21700	639.21700			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	655.56500		655.56500		651.59000	651.59000			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	668.36900		668.36900		664.30700	664.30700			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	566.94400		566.94400		563.65500	563.65500			0.00	0.00	0	596.00
ALBI	On 02/11/2017	Index Future	577.75300		577.75300		574.40200	574.40200			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	588.92900		588.92900		585.52000	585.52000			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	600.43100		600.43100		596.94800	596.94800			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.44760		10.44760		10.35240	10.35240		13.55	0.00	0.00	0	24,855.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.58480		10.58480		10.49250	10.49250		14.11	0.00	0.00	0	4,749.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.71860		10.71860		10.62900	10.62900		14.00	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.84790		10.84790		10.76030	10.76030		13.85	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.35030		11.35030		11.28750	11.28750		13.84	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.47850		10.47850		10.37590	10.37590		13.04	0.00	0.00	0	370.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.63850		10.63850		10.53840	10.53840		13.81	0.00	0.00	0	750.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.79390		10.79390		10.69600	10.69600		14.15	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.85990		13.85990		13.72800	13.72800		14.77	0.00	1,385,990.00	100	1,215.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.14250		14.14250		14.01290	14.01290		15.72	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.43120		14.43120		14.30460	14.30460		16.14	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.70780		15.70780		15.60780	15.60780		15.97	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.93820		1.93820		1.92670	1.92670		14.71	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.95580		1.95580		1.94570	1.94570		15.13	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.97290		1.97290		1.96380	1.96380		15.30	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.97380		1.97380		1.96880	1.96880		16.78	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.07570		2.07570		2.04060	2.04060		14.84	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.11690		2.11690		2.08260	2.08260		15.73	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.38220		2.38220		2.35180	2.35180		16.69	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.71431	78.54646		10.78069	78.13843				0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.80589	76.25239		10.87454	75.83662				0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.90041	77.72725		10.97129	77.30449				0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.99276	75.45148		11.06630	75.01930				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	10.93436	81.75064		10.99069	81.35938				0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.02562	79.04758		11.08388	78.64902				0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.11664	80.57655		11.17675	80.17125				0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.21035	77.88803		11.27275	77.47369				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	565.69500	565.69500		562.33000	562.33000				0.00	5,656,950.00	1	414.00
GOVI	On 02/11/2017	GOVI	576.48000	576.48000		573.05200	573.05200				0.00	0.00	0	74.00
GOVI	On 01/02/2018	GOVI	587.63100	587.63100		584.14400	584.14400				0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	599.10800	599.10800		595.54500	595.54500				0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.68510	1.68510		1.67470	1.67470			14.58	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.71310	1.71310		1.70310	1.70310			15.72	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.73960	1.73960		1.73000	1.73000			16.30	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.86270	1.86270		1.85760	1.85760			16.45	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	126.83239	126.83239		126.93319	126.93319				0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	129.27603	129.27603		129.37893	129.37893				0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	130.46606	130.46606		130.57345	130.57345				0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.09076	133.09076		133.19789	133.19789				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	98.51866	98.51866		98.52876	98.52876				0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future	99.40934	99.40934		99.41979	99.41979				0.00	0.00	0	1,370.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 01/02/2018	Bond Future	101.36413		101.36413		101.37672	101.37672			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.37500		102.37500		102.38594	102.38594			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	103.03200		103.03200		103.04285	103.04285			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future	103.94471		103.94471		103.95569	103.95569			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	105.98871		105.98871		106.00187	106.00187			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.02174		107.02174		107.03326	107.03326			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	126.72561		126.72561		126.32807	126.32807			0.00	0.00	0	22,707.00
I2038	On 02/11/2017	Bond Future	129.16723		129.16723		128.76211	128.76211			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	130.18619		130.18619		129.77534	129.77534			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	132.80524		132.80524		132.38383	132.38383			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	123.63220		123.63220		123.64512	123.64512			0.00	0.00	0	23,901.00
I2046	On 02/11/2017	Bond Future	124.43111		124.43111		124.44461	124.44461			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	126.87813		126.87813		126.89402	126.89402			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	127.81467		127.81467		127.82855	127.82855			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	130.29748		130.29748		130.01945	130.01945			0.00	0.00	0	26,041.00
I2050	On 02/11/2017	Bond Future	132.80795		132.80795		132.52453	132.52453			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	133.72776		133.72776		133.44133	133.44133			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	136.41809		136.41809		136.12333	136.12333			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	245.37600		245.37600		245.37800	245.37800			0.00	0.00	0	1,243.00
IGOV	On 02/11/2017	Index Future	250.10300		250.10300		250.10600	250.10600			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	255.02100		255.02100		255.02800	255.02800			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	260.15200		260.15200		260.15400	260.15400			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 17/01/2018	Jibar Tradeable Future	7.02000		92.98000		7.29000	7.29000			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.04000		92.96000		7.04000	92.96000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12530		0.12530		0.12440	0.12440			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12480		0.12480		0.12380	0.12380			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12430		0.12430		0.12370	0.12370			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12410		0.12410		0.12270	0.12270			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12000		0.12000		0.11360	0.11360			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.64150		1.64150		1.62510	1.62510		13.70	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.66810		1.66810		1.65220	1.65220		13.89	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.69480		1.69480		1.67930	1.67930		14.57	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.83270		1.83270		1.82030	1.82030		14.56	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.69810		9.69810		9.59460	9.59460		14.20	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.82150		9.82150		9.72040	9.72040		14.84	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.94220		9.94220		9.84390	9.84390		14.70	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.50990		10.50990		10.43970	10.43970		14.66	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.28880		1.28880		1.28110	1.28110			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.30010		1.30010		1.29600	1.29600			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.31180		1.31180		1.31200	1.31200			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33700		1.33700		1.32320	1.32320			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.30070		1.30070		1.30540	1.30540			0.00	0.00	0	9,929.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30440		1.30440		1.30910	1.30910			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.30820		1.30820		1.31290	1.31290			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.16650		1.16650		1.15530	1.15530			0.00	6,077,465.00	5,210	5,212.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17220		1.17220		1.16090	1.16090			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.17840		1.17840		1.16710	1.16710			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.55096		113.74717		8.65203	113.05521		7.56	0.00	86,902,837.88	764	137,209.00
R186	On 03/08/2017	Bond Future	8.65	Put	374.43000		0.37443		686.69000	0.68669	374.430	7.43	0.34	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	191.74000		0.19174		399.40000	0.39940	191.740	7.47	0.20	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.80	Put	131.83000		0.13183		294.33000	0.29433	131.830	7.49	0.15	0.00	0	7,100.00
R186	On 03/08/2017	Bond Future	8.85	Put	88.19000		0.08819		211.78000	0.21178	88.190	7.51	0.11	0.00	0	733.00
R186	On 03/08/2017	Bond Future	9.35	Put	0.38000		0.00038		2.14000	0.00214	0.380	7.77	0.00	0.00	0	733.00
R186	On 03/08/2017	Bond Future	9.50	Put	0.05000		0.00005		0.34000	0.00034	0.050	7.85	0.00	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.58427		115.91577		8.68957	115.21065		7.41	0.00	927,326,160.00	8,000	4,650.00
R186	On 02/11/2017	Bond Future	9.00	Put	762.62000		0.76262		976.49000	0.97649	762.620	7.41	0.27	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.61587		112.85540		8.72544	112.13813		7.55	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.64722		115.05905		8.76183	114.32614		7.41	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

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/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	293.67736		293.67736		293.54829	293.54829			0.00	0.00	0	950.00
R197	On 02/11/2017	Bond Future	299.33555		299.33555		299.20423	299.20423			0.00	0.00	0	1,400.00
R197	On 01/02/2018	Bond Future	298.16898		298.16898		298.04061	298.04061			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future	304.16758		304.16758		304.03118	304.03118			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	235.91404		235.91404		236.53664	236.53664			0.00	0.00	0	30,581.00
R202	On 02/11/2017	Bond Future	240.45923		240.45923		241.09423	241.09423			0.00	89,691,292.79	373	373.00
R202	On 01/02/2018	Bond Future	241.44162		241.44162		242.09341	242.09341			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future	246.29896		246.29896		246.95948	246.95948			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	7.88736		102.77340		8.03889	102.10670		5.03	0.00	0.00	0	38,422.00
R2023	On 02/11/2017	Bond Future	7.89882		100.80262		8.05908	100.12333		4.55	0.00	145,155,772.80	1,440	1,440.00
R2023	On 01/02/2018	Bond Future	7.90675		102.75245		8.07645	102.06133		4.56	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	7.90463		100.82641		8.08521	100.12038		4.55	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	9.10753		92.01188		9.19858	91.38220			0.00	0.00	0	49,979.00
R2030	On 02/11/2017	Bond Future	9.15046		93.76605		9.24456	93.12450			0.00	0.00	0	2.00
R2030	On 01/02/2018	Bond Future	9.19267		91.57466		9.28986	90.92193			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future	9.23837		93.36269		9.33918	92.69584			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	9.30307		94.58013		9.39412	93.90667		10.72	0.00	19,105,186.26	202	30,117.00
R2032	On 02/11/2017	Bond Future	9.35172		92.22546		9.44572	91.53930		11.20	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.39958		94.00936		9.49651	93.31106		10.81	0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future	9.44662		91.68638		9.54695	90.97312		11.20	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	9.52847		98.35065		9.59441	97.81918			0.00	0.00	0	11,141.00
R2035	On 02/11/2017	Bond Future	9.58188		95.72504		9.64988	95.18357			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.63580		97.57660		9.70583	97.02592			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future	9.68536		94.97862		9.75777	94.41581			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	9.61345		90.45840		9.68441	89.88882		12.66	0.00	0.00	0	66,825.00
R2037	On 02/11/2017	Bond Future	9.66343		92.18297		9.73650	91.60264		12.74	0.00	0.00	0	233.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 01/02/2018	Bond Future		9.71324	89.71069		9.78841	89.12028		12.87	0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future		9.76595	91.46226		9.84361	90.85898		12.74	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		7.18935	102.07469		7.39992	101.80293		1.02	0.00	0.00	0	42,165.00
R204	On 02/11/2017	Bond Future		7.06044	104.02073		7.32000	103.74389		0.53	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		6.83061	101.99281		7.16569	101.71195		0.70	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.39329	103.98443		6.86916	103.69661		0.53	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		9.73873	93.50048		9.80468	92.93857		13.27	0.00	0.00	0	14,239.00
R2040	On 02/11/2017	Bond Future		9.79069	95.28308		9.85859	94.71054		13.39	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.84262	92.62045		9.91245	92.03802		13.52	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		9.89737	94.42878		9.96950	93.83364		13.39	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		9.77351	90.55066		9.83442	90.02702		13.88	0.00	3,803,127.72	42	24,068.00
R2044	On 02/11/2017	Bond Future		9.82422	92.27702		9.88689	91.74348		14.04	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		9.87486	89.68138		9.93926	89.13868		14.17	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		9.92812	91.43233		9.99460	90.87774		14.04	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		9.73820	94.22401		9.79907	93.68602		13.73	0.00	4,051,632.43	43	77,388.00
R2048	On 02/11/2017	Bond Future		9.78990	91.58312		9.85254	91.03501		14.56	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future		9.84199	93.35454		9.90636	92.79707		14.00	0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future		9.89001	90.73748		9.95641	90.16774		14.56	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		7.33042	100.28907		7.50820	99.90034		1.90	0.00	0.00	0	46,581.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,861.95000	1.86195	1,473.23000	1.47323	1,861.950	1.97	1.00	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.27481	102.20108		7.47427	101.80504		1.44	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.19260	100.53600		7.41893	100.13362		1.57	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future		7.08970	102.49913		7.35273	102.08744		1.44	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		7.48403	100.08049		7.64092	99.59613		3.08	0.00	0.00	0	36,906.00
R208	On 02/11/2017	Bond Future		7.46419	98.58666		7.63403	98.09319		2.56	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future		7.43336	100.49359		7.61778	99.99184		2.62	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future		7.38832	99.05346		7.59090	98.54050		2.56	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 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			9.49771		74.07209		9.56356	73.62765		12.59	0.00	14,814,418.00	200	74,564.00
R209	On 02/11/2017	Bond Future			9.54445		72.33442		9.61218	71.88156		13.39	0.00	0.00	0	800.00
R209	On 02/11/2017	Bond Future	8.30	Call	89.47000		0.08947		72.91000	0.07291	89.470	12.82	0.04	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	674.99000		0.67499		579.96000	0.57996	674.990	12.82	0.24	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,422.56000		1.42256		1,612.24000	1.61224	1,422.560	13.25	0.38	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	882.05000		0.88205		1,018.58000	1.01858	882.050	13.39	0.27	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	244.68000		0.24468		295.28000	0.29528	244.680	13.93	0.09	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.59038		73.73355		9.65991	73.27290		12.88	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			9.63546		72.02278		9.70716	71.55210		13.39	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			185.06461		185.06461		185.08431	185.08431			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			186.23047		186.23047		186.25085	186.25085			0.00	0.00	0	699.00
R210	On 01/02/2018	Bond Future			189.89264		189.89264		189.91689	189.91689			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			191.26324		191.26324		191.28447	191.28447			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			147.42961		147.42961		147.44481	147.44481			0.00	0.00	0	3,258.00
R212	On 02/11/2017	Bond Future			150.27010		150.27010		150.28574	150.28574			0.00	0.00	0	1,600.00
R212	On 01/02/2018	Bond Future			151.16491		151.16491		151.18369	151.18369			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.20607		154.20607		154.22240	154.22240			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			9.18231		86.32077		9.27329	85.70904		10.47	0.00	14,674,530.90	170	63,820.00
R213	On 02/11/2017	Bond Future			9.22814		84.41671		9.32204	83.79335		10.99	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.27411		86.04954		9.37094	85.41522		10.61	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.31558		84.17792		9.41574	83.52997		10.99	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			9.66787		73.61061		9.72368	73.22172		13.26	0.00	0.00	0	37,026.00

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
R214	On 02/11/2017	Bond Future	9.71744		71.71781		9.77482	71.32155		14.19	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.76729		73.10501		9.82619	72.70200		13.61	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.81312		71.23425		9.87382	70.82235		14.19	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	23,019.36000	23,019.36000		22,792.31000	22,792.31000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.62760		9.62760		9.54580	9.54580		13.66	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.64480		10.64480		10.58540	10.58540		14.57	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.67100		3.67100		3.64530	3.64530		13.02	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.59550		3.59550		3.57410	3.57410		14.65	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.41790		3.41790		3.45530	3.45530		15.39	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.45280		1.45280		1.44050	1.44050			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.42750		1.42750		1.41750	1.41750			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.40060		1.40060		1.39980	1.39980			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.23920		1.23920		1.24530	1.24530			0.00	0.00	0	0.00
Total for Derivatives :												2,572,184,736.48	119,428	3 875 465.00
Grand Total:												2,572,184,736.48	119,428	3 875 465.00