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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/07/2017

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	12.89830	12.89830		13.02670	13.02670		11.42	0.00	259,777,831.00	20,140	0.00	
\$ / R	On 25/07/2017	Any day expiry	12.95050	12.95050		13.02220	13.02220		12.88	0.00	0.00	0	0.00	
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	265.73970	0.26574	212.15270	0.21215	265.740	16.80	0.86	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	0.08920	0.00009	0.36230	0.00036	0.089	29.90	0.00	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry	12.95260	12.95260		13.02640	13.02640		13.65	0.00	0.00	0	909.00	
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	553.44240	0.55344	484.17090	0.48417	553.442	19.09	0.95	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	0.29850	0.00030	0.20780	0.00021	0.299	61.22	0.00	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry	12.96130	12.96130		13.03490	13.03490		13.46	0.00	168,545.00	13	8,310.00	
\$ / R	On 04/08/2017	Any day expiry	12.96980	12.96980		13.04350	13.04350		13.99	0.00	0.00	0	1,350.00	
\$ / R	On 11/08/2017	Any day expiry	12.98470	12.98470		13.05870	13.05870		14.00	0.00	0.00	0	70.00	
\$ / R	On 16/08/2017	Any day expiry	12.99530	12.99530		13.06960	13.06960		14.16	0.00	0.00	0	0.00	
\$ / R	On 16/08/2017	Any day expiry	13.12	Put	272.30600	0.27231	235.03420	0.23503	272.306	14.67	0.59	0.00	0	20,000.00
\$ / R	On 17/08/2017	Any day expiry	12.99740	12.99740		13.07170	13.07170		14.20	0.00	0.00	0	0.00	
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	443.01500	0.44301	394.73740	0.39474	443.015	15.67	0.73	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry	13.02280	13.02280		13.09760	13.09760		14.35	0.00	0.00	0	910.00	
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	581.52150	0.58152	531.36970	0.53137	581.522	16.24	0.74	0.00	0	60.00

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	16.84	Call	1.61400	0.00161	1.70260	0.00170	1.614	29.36	0.00	0.00	0	60.00
\$ / R	On 30/08/2017	Any day expiry			13.02490	13.02490	13.09970	13.09970		14.60	0.00	0.00	0	202.00
\$ / R	On 31/08/2017	Any day expiry			13.02700	13.02700	13.10190	13.10190		14.65	0.00	0.00	0	3,635.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.06500	13.06500	13.14030	13.14030		14.94	0.00	1,243,500,570.00	95,178	812,810.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	20.57620	0.02058	16.51870	0.01652	20.576	14.07	0.06	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	37.75790	0.03776	32.31250	0.03231	37.758	13.92	0.11	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	43.55020	0.04355	37.74500	0.03775	43.550	13.89	0.12	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	44.79320	0.04479	38.91400	0.03891	44.793	13.88	0.12	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	88.10210	0.08810	76.65210	0.07665	88.102	13.96	0.21	0.00	0	33,025.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	101.25240	0.10125	88.49380	0.08849	101.252	14.05	0.23	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	115.67060	0.11567	101.54290	0.10154	115.671	14.14	0.25	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	481.81360	0.48181	538.53180	0.53853	481.814	14.41	0.67	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	166.81360	0.16681	148.23180	0.14823	166.814	14.41	0.33	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	186.55260	0.18655	166.39040	0.16639	186.553	14.50	0.35	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	395.10560	0.39511	446.96860	0.44697	395.106	14.68	0.60	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	344.03890	0.34404	392.52910	0.39253	344.039	14.85	0.55	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	279.03890	0.27904	252.22910	0.25223	279.039	14.85	0.45	0.00	0	11,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	358.96570	0.35897	324.69580	0.32470	358.966	15.23	0.53	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	365.15270	0.36515	330.24820	0.33025	365.153	15.26	0.53	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	396.80590	0.39681	360.06480	0.36006	396.806	15.42	0.55	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	261.80590	0.26181	300.36480	0.30036	261.806	15.42	0.45	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	429.60060	0.42960	391.06650	0.39107	429.601	15.59	0.58	0.00	0	25,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	534.29260	0.53429	490.67170	0.49067	534.293	16.07	0.64	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	199.29260	0.19929	230.97170	0.23097	199.293	16.07	0.36	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	186.11530	0.18612	216.20820	0.21621	186.115	16.23	0.34	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	571.11530	0.57112	525.90820	0.52591	571.115	16.23	0.66	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	178.63210	0.17863	207.80110	0.20780	178.632	16.32	0.33	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	173.81280	0.17381	202.37560	0.20238	173.813	16.39	0.32	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	710.55930	0.71056	660.12690	0.66013	710.559	16.81	0.72	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	141.65330	0.14165	165.98830	0.16599	141.653	16.87	0.27	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	808.38490	0.80838	755.21690	0.75522	808.385	17.17	0.76	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	816.66700	0.81667	763.31970	0.76332	816.667	17.20	0.76	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	115.03130	0.11503	136.28250	0.13628	115.031	17.31	0.23	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	113.43050	0.11343	134.44000	0.13444	113.430	17.34	0.22	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	100.01770	0.10002	118.95570	0.11896	100.018	17.59	0.20	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	94.59420	0.09459	112.67050	0.11267	94.594	17.71	0.19	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	87.02790	0.08703	103.87430	0.10387	87.028	17.88	0.18	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	66.09390	0.06609	79.37270	0.07937	66.094	18.44	0.14	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,219.31840	1.21932	1,156.98210	1.15698	1,219.318	18.50	0.86	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,311.17690	1.31118	1,247.37170	1.24737	1,311.177	18.78	0.88	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	55.42720	0.05543	66.78300	0.06678	55.427	18.81	0.12	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,448.84000	1.44884	1,384.90950	1.38491	1,448.840	18.97	0.90	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	41.59970	0.04160	52.53520	0.05254	41.600	18.99	0.09	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	38.09730	0.03810	48.34110	0.04834	38.097	19.03	0.09	0.00	0	1,125.00

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	14.72	Call	28.12910	0.02813	36.28190	0.03628	28.129	19.18	0.07	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	27.13140	0.02713	35.06310	0.03506	27.131	19.20	0.06	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	16.84380	0.01684	22.33790	0.02234	16.844	19.42	0.04	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	4.18970	0.00419	4.79320	0.00479	4.190	21.62	0.01	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	3.68820	0.00369	4.14560	0.00415	3.688	23.50	0.01	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	3.59640	0.00360	4.02580	0.00403	3.596	23.97	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	3.38100	0.00338	3.74010	0.00374	3.381	25.38	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	3.03370	0.00303	3.59960	0.00360	3.034	26.09	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	2.88150	0.00288	3.58150	0.00358	2.881	26.09	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.50480	0.00050	0.75240	0.00075	0.505	26.09	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.08390	13.08390	13.15940	13.15940		15.04	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	619.55120	0.61955	574.16080	0.57416	619.551	16.41	0.66	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	2.02040	0.00202	2.99030	0.00299	2.020	23.72	0.00	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.08590	13.08590	13.16150	13.16150		15.20	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.08800	13.08800	13.16350	13.16350		15.23	0.00	0.00	0	1,930.00
\$ / R	On 23/10/2017	Any day expiry			13.13720	13.13720	13.21330	13.21330		15.35	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.14530	13.14530	13.22150	13.22150		15.45	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	301.61590	0.30162	276.21780	0.27622	301.616	15.01	0.40	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	650.11110	0.65011	607.65780	0.60766	650.111	16.37	0.61	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	164.09570	0.16410	185.42230	0.18542	164.096	17.91	0.24	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	2.93820	0.00294	3.19820	0.00320	2.938	21.49	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.17980	13.17980	13.25670	13.25670		15.56	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.21020	13.21020	13.28780	13.28780		15.75	0.00	0.00	0	915.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	680.42190	0.68042	637.66680	0.63767	680.422	16.45	0.57	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	12.86900	0.01287	16.59010	0.01659	12.869	23.27	0.02	0.00	0	60.00
\$ / R	On 15/12/2017	Any day expiry			13.24460	13.24460	13.32300	13.32300		15.95	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.25070	13.25070	13.32920	13.32920		15.93	0.00	36,969,453.00	2,790	119,776.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	52.22420	0.05222	47.74750	0.04775	52.224	14.40	0.09	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	77.28610	0.07729	68.50420	0.06850	77.286	14.02	0.13	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	117.92380	0.11792	105.64850	0.10565	117.924	14.26	0.17	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	165.75740	0.16576	149.84270	0.14984	165.757	14.48	0.22	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	195.47640	0.19548	177.48640	0.17749	195.476	14.60	0.25	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	247.23250	0.24723	224.90510	0.22491	247.233	14.81	0.30	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	402.99780	0.40300	371.66070	0.37166	402.998	15.46	0.40	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	455.08090	0.45508	421.53320	0.42153	455.081	15.65	0.43	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	465.88250	0.46588	431.90070	0.43190	465.883	15.68	0.44	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	499.04620	0.49905	463.76730	0.46377	499.046	15.80	0.46	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	516.04650	0.51605	480.12500	0.48013	516.047	15.85	0.47	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	539.84010	0.53984	581.57430	0.58157	539.840	15.93	0.52	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	599.94140	0.59994	560.10950	0.56011	599.941	16.14	0.51	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	631.41690	0.63142	590.50320	0.59050	631.417	16.25	0.52	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	447.12560	0.44713	482.60380	0.48260	447.126	16.47	0.45	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	357.13210	0.35713	386.83260	0.38683	357.132	17.12	0.38	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,057.37820	1.05738	1,005.16750	1.00517	1,057.378	17.55	0.67	0.00	0	33,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,464.69240	1.46469	1,405.18840	1.40519	1,464.692	18.63	0.76	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	149.45630	0.14946	164.15100	0.16415	149.456	19.52	0.18	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	137.97760	0.13798	151.65140	0.15165	137.978	19.71	0.16	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	136.98380	0.13698	150.56970	0.15057	136.984	19.73	0.16	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	104.61330	0.10461	115.21040	0.11521	104.613	20.37	0.13	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	75.02800	0.07503	82.27180	0.08227	75.028	21.24	0.09	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	40.88020	0.04088	45.19170	0.04519	40.880	23.49	0.05	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	38.80360	0.03880	42.92910	0.04293	38.804	23.71	0.05	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	18.11600	0.01812	21.35740	0.02136	18.116	23.73	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.25880	13.25880	13.33750	13.33750		15.96	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	700.29110	0.70029	657.19460	0.65719	700.291	16.50	0.55	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	21.27330	0.02127	24.77070	0.02477	21.273	23.83	0.03	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.26890	13.26890	13.34790	13.34790		15.93	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.28110	13.28110	13.36030	13.36030		15.92	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.29530	13.29530	13.37480	13.37480		16.03	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	528.22470	0.52822	491.92800	0.49193	528.225	15.85	0.45	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	218.06510	0.21807	236.28670	0.23629	218.065	18.97	0.23	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	200.96330	0.20096	217.93740	0.21794	200.963	19.16	0.21	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.33950	13.33950	13.41990	13.41990		16.16	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	602.75240	0.60275	563.70250	0.56370	602.752	16.07	0.47	0.00	0	7,904.00
\$ / R	On 01/02/2018	Any day expiry			13.34140	13.34140	13.42190	13.42190		16.17	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	519.27480	0.51927	483.30910	0.48331	519.275	15.81	0.43	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	164.22000	0.16422	177.11180	0.17711	164.220	20.02	0.17	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.36490	13.36490	13.44600	13.44600		16.18	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.36890	13.36890	13.45000	13.45000		16.19	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.43160	13.43160	13.51440	13.51440		16.37	0.00	134,316.00	10	21,406.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	136.73450	0.13673	0.00000	0.00000	136.735	14.56	0.16	156,206,248.50	75,000	75,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	268.79130	0.26879	245.33130	0.24533	268.791	14.95	0.26	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	473.91030	0.47391	439.11500	0.43911	473.910	15.60	0.37	0.00	0	63,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	605.63120	0.60563	565.92000	0.56592	605.631	16.03	0.43	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	680.28130	0.68028	638.13380	0.63813	680.281	16.25	0.46	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,023.08100	1.02308	971.99460	0.97199	1,023.081	17.17	0.57	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,218.54260	1.21854	1,163.32420	1.16332	1,218.543	17.64	0.62	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	320.89770	0.32090	341.27390	0.34127	320.898	18.91	0.27	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	288.03220	0.28803	306.62430	0.30662	288.032	19.18	0.25	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	239.32740	0.23933	255.20270	0.25520	239.327	19.67	0.21	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	234.39200	0.23439	249.98570	0.24999	234.392	19.72	0.21	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	206.12670	0.20613	220.09230	0.22009	206.127	20.07	0.19	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	181.82270	0.18182	194.36190	0.19436	181.823	20.41	0.17	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	168.23940	0.16824	0.00000	0.00000	168.239	20.64	0.15	309,003,631.50	150,000	75,000.00
\$ / R	On 25/04/2018	Any day expiry			13.50410	13.50410	13.58870	13.58870		16.45	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,866.17150	1.86617	1,803.22230	1.80322	1,866.171	18.86	0.71	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	251.86690	0.25187	267.57320	0.26757	251.867	19.94	0.21	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.53450	13.53450	13.62020	13.62020		16.54	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		13.54220	13.54220		13.62800	13.62800		16.53	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future		13.60680	13.60680		13.69490	13.69490		16.59	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	32.43370	0.03243	27.09890	0.02710	32.434	13.51	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	505.84620	0.50585	469.24490	0.46924	505.846	15.60	0.34	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	524.99160	0.52499	486.35410	0.48635	524.992	15.66	0.35	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	549.44630	0.54945	509.92400	0.50992	549.446	15.74	0.36	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	878.59220	0.87859	829.76600	0.82977	878.592	16.65	0.47	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	443.89560	0.44390	467.66880	0.46767	443.896	18.80	0.31	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	438.17530	0.43818	461.66120	0.46166	438.175	18.84	0.31	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	265.14250	0.26514	278.14680	0.27815	265.143	20.45	0.20	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry		13.71540	13.71540		13.80550	13.80550		16.78	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future		13.78580	13.78580		13.87530	13.87530		16.94	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	32.10960	0.03211	29.72660	0.02973	32.110	12.51	0.04	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	505.01840	0.50502	473.95280	0.47395	505.018	15.70	0.31	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	433.40770	0.43341	455.46440	0.45546	433.408	20.01	0.27	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry		13.90030	13.90030		13.98900	13.98900		17.23	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future		13.96260	13.96260		14.05080	14.05080		17.33	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry		14.08520	14.08520		14.17250	14.17250		17.55	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future		14.15160	14.15160		14.23830	14.23830		17.61	0.00	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future		14.32840	14.32840		14.41370	14.41370		17.82	0.00	0.00	0	0.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future		13.06500	13.06500		13.14030	13.14030		14.94	0.00	39,195.00	3	419.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future		13.25070	13.25070		13.32920	13.32920		15.93	0.00	66,253.50	5	79.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		13.43160	13.43160		13.51440	13.51440		16.37	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		13.60680	13.60680		13.69490	13.69490		16.59	0.00	0.00	0	182.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.32840	14.32840		14.41370	14.41370		17.10	0.00	0.00	0	0.00
£ / R	On 31/07/2017	Any day expiry		16.83700	16.83700		16.92860	16.92860		13.82	0.00	0.00	0	25.00
£ / R	On 18/09/2017	Foreign Exchange Future		16.99800	16.99800		17.09190	17.09190		15.18	0.00	25,717,974.00	1,513	31,285.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	570.45920	0.57046	639.22860	0.63923	570.459	14.96	0.63	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	73.84720	0.07385	90.35010	0.09035	73.847	17.81	0.13	0.00	0	700.00
£ / R	On 18/12/2017	Foreign Exchange Future		17.28840	17.28840		17.38670	17.38670		16.17	0.00	0.00	0	7,997.00
£ / R	On 19/03/2018	Foreign Exchange Future		17.57570	17.57570		17.67990	17.67990		16.82	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.85740	17.85740		17.96730	17.96730		17.26	0.00	0.00	0	3,033.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.03370	19.03370		19.13780	19.13780		16.77	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future		0.11786	0.11786		0.11784	0.11784		19.70	0.00	0.00	0	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12005	0.12005		0.12005	0.12005		16.72	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.12229	0.12229		0.12232	0.12232		15.15	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13290	0.13290		0.13289	0.13289		21.28	0.00	0.00	0	0.00
€ / R	On 27/07/2017	Any day expiry		15.10580	15.10580		15.15370	15.15370		12.84	0.00	0.00	0	800.00
€ / R	On 31/07/2017	Any day expiry		15.11910	15.11910		15.16670	15.16670		12.68	0.00	0.00	0	2.00
€ / R	On 29/08/2017	Any day expiry		15.21360	15.21360		15.26250	15.26250		13.73	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		15.27880	15.27880		15.32810	15.32810		14.27	0.00	28,143,549.60	1,842	95,149.00
€ / R	On 27/09/2017	Any day expiry		15.30820	15.30820		15.35760	15.35760		14.50	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry		15.40580	15.40580		15.45610	15.45610		14.83	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry		15.50800	15.50800		15.55960	15.55960		15.01	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future		15.57220	15.57220		15.62480	15.62480		15.07	0.00	6,104,302.40	392	24,609.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	65.59790	0.06560	67.44870	0.06745	65.598	13.40	0.10	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	341.25940	0.34126	360.10280	0.36010	341.259	16.47	0.33	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry		15.60110	15.60110		15.65420	15.65420		15.12	0.00	0.00	0	800.00
€ / R	On 19/03/2018	Foreign Exchange Future		15.86850	15.86850		15.92560	15.92560		15.43	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	385.98000	0.38598	373.08320	0.37308	385.980	14.43	0.31	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	406.45580	0.40646	391.41520	0.39142	406.456	14.49	0.32	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future		16.16030	16.16030		16.22270	16.22270		15.70	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future		17.45690	17.45690		17.51020	17.51020		15.79	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		94.22882	94.22882		94.43644	94.43644			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		91.22970	91.22970		91.44599	91.44599			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		89.97956	89.97956		90.19943	90.19943			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		92.15164	92.15164		92.36398	92.36398			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		95.94934	95.94934		96.15657	96.15657			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		94.51462	94.51462		94.73221	94.73221			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		96.59519	96.59519		96.80563	96.80563			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		100.32760	100.32760		100.53385	100.53385			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.61255	99.61255		99.61261	99.61261			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.77018	99.77018		99.77943	99.77943			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.64438	99.64438		99.66467	99.66467			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.70149	99.70149		99.73611	99.73611			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		99.77711	99.77711		99.81892	99.81892			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.79879	99.79879		99.80839	99.80839			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		98.92236	98.92236		98.94427	98.94427			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.39347	98.39347		98.42806	98.42806			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.24328	98.24328		98.28552	98.28552			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.53000	98.53000		98.58000	98.58000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		98.84622	98.84622		98.89706	98.89706			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.15910	99.15910		99.19965	99.19965			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.50321	99.50321		99.54426	99.54426			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.50606	95.50606		95.63052	95.63052			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		94.71168	94.71168		94.85564	94.85564			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		93.89162	93.89162		94.04792	94.04792			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.04967	94.04967		94.20284	94.20284			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.22981	96.22981		96.37449	96.37449			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.34651	96.34651		96.48879	96.48879			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		97.53042	97.53042		97.65864	97.65864			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.72408	99.72408		99.84908	99.84908			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		549.25000	549.25000		547.93700	547.93700			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		559.71600	559.71600		558.38400	558.38400			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		570.54300	570.54300		569.18500	569.18500			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		581.68700	581.68700		580.30200	580.30200			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		632.83800	632.83800		631.09300	631.09300			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		644.89700	644.89700		643.12500	643.12500			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		657.37200	657.37200		655.56500	655.56500			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		670.21200	670.21200		668.36900	668.36900			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		567.37900	567.37900		566.94400	566.94400			0.00	0.00	0	596.00
ALBI	On 02/11/2017	Index Future		578.19200	578.19200		577.75300	577.75300			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		589.37500	589.37500		588.92900	588.92900			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future		600.88700	600.88700		600.43100	600.43100			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.33790	10.33790		10.44760	10.44760		13.33	0.00	0.00	0	24,855.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.47260	10.47260		10.58480	10.58480		14.04	0.00	0.00	0	4,749.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.60390	10.60390		10.71860	10.71860		14.02	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.73000	10.73000		10.84790	10.84790		13.90	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.24170	11.24170		11.35030	11.35030		13.78	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		10.43760	10.43760		10.47850	10.47850		12.92	0.00	0.00	0	370.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.59550	10.59550		10.63850	10.63850		13.72	0.00	0.00	0	750.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.74820	10.74820		10.79390	10.79390		14.14	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.83530	13.83530		13.85990	13.85990		14.82	0.00	0.00	0	1,215.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.11530	14.11530		14.14250	14.14250		15.68	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.40010	14.40010		14.43120	14.43120		16.10	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		15.66750	15.66750		15.70780	15.70780		15.94	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.92720	1.92720		1.93820	1.93820		14.64	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.94430	1.94430		1.95580	1.95580		15.16	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		1.96050	1.96050		1.97290	1.97290		15.41	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		1.96030	1.96030		1.97380	1.97380		16.49	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future		2.06780	2.06780		2.07570	2.07570		14.83	0.00	310,170.00	150	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.10860	2.10860		2.11690	2.11690		15.85	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.37820	2.37820		2.38220	2.38220		16.60	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	10.71329		78.55276		10.71431	78.54646			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.80495		76.25810		10.80589	76.25239			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.89943		77.73312		10.90041	77.72725			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.99174		75.45750		10.99276	75.45148			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	10.93837		81.72268		10.93436	81.75064			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.02986		79.01846		11.02562	79.04758			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.12103		80.54683		11.11664	80.57655			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.21488		77.85783		11.21035	77.88803			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	566.22200		566.22200		565.69500	565.69500			0.00	0.00	0	414.00
GOVI	On 02/11/2017	GOVI	577.01200		577.01200		576.48000	576.48000			0.00	0.00	0	74.00
GOVI	On 01/02/2018	GOVI	588.17400		588.17400		587.63100	587.63100			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	599.66200		599.66200		599.10800	599.10800			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.67570		1.67570		1.68510	1.68510		14.45	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.70320		1.70320		1.71310	1.71310		15.78	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.72920		1.72920		1.73960	1.73960		16.42	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.85210		1.85210		1.86270	1.86270		16.46	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	127.61096		127.61096		126.83239	126.83239			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	130.06825		130.06825		129.27603	129.27603			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	131.27419		131.27419		130.46606	130.46606			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.91365		133.91365		133.09076	133.09076			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/08/2017	Bond Future	99.32277		99.32277		98.51866	98.51866			0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future	100.22794		100.22794		99.40934	99.40934			0.00	0.00	0	1,370.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 01/02/2018	Bond Future		102.19906	102.19906		101.36413	101.36413			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		103.22553	103.22553		102.37500	102.37500			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		103.97734	103.97734		103.03200	103.03200			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future		104.90710	104.90710		103.94471	103.94471			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		106.97019	106.97019		105.98871	105.98871			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		108.02177	108.02177		107.02174	107.02174			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		127.33142	127.33142		126.72561	126.72561			0.00	0.00	0	22,707.00
I2038	On 02/11/2017	Bond Future		129.78335	129.78335		129.16723	129.16723			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		130.81463	130.81463		130.18619	130.18619			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		133.44483	133.44483		132.80524	132.80524			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		124.11844	124.11844		123.63220	123.63220			0.00	0.00	0	23,901.00
I2046	On 02/11/2017	Bond Future		124.92558	124.92558		124.43111	124.43111			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		127.38238	127.38238		126.87813	126.87813			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		128.32765	128.32765		127.81467	127.81467			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		130.57629	130.57629		130.29748	130.29748			0.00	0.00	0	26,041.00
I2050	On 02/11/2017	Bond Future		133.09098	133.09098		132.80795	132.80795			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		134.01647	134.01647		133.72776	133.72776			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		136.71107	136.71107		136.41809	136.41809			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		246.24400	246.24400		245.37600	245.37600			0.00	0.00	0	1,243.00
IGOV	On 02/11/2017	Index Future		250.98500	250.98500		250.10300	250.10300			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		255.92100	255.92100		255.02100	255.02100			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		261.06700	261.06700		260.15200	260.15200			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		7.02000	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

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			0.12460		0.12460		0.12530	0.12530			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12430		0.12430		0.12480	0.12480			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12390		0.12390		0.12430	0.12430			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12300		0.12300		0.12410	0.12410			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11510		0.11510		0.12000	0.12000			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.63570		1.63570		1.64150	1.64150		13.70	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.66190		1.66190		1.66810	1.66810		13.97	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.68830		1.68830		1.69480	1.69480		14.69	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.82530		1.82530		1.83270	1.83270		14.58	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.70820		9.70820		9.69810	9.69810		14.02	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.83010		9.83010		9.82150	9.82150		14.91	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.94850		9.94850		9.94220	9.94220		14.79	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.52290		10.52290		10.50990	10.50990		14.71	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.28600		1.28600		1.28880	1.28880			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.30000		1.30000		1.30010	1.30010			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.31260		1.31260		1.31180	1.31180			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33140		1.33140		1.33700	1.33700			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.30100		1.30100		1.30070	1.30070			0.00	0.00	0	9,929.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30470		1.30470		1.30440	1.30440			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.30850		1.30850		1.30820	1.30820			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.16940		1.16940		1.16650	1.16650			0.00	4,564,168.20	3,903	5,212.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17520		1.17520		1.17220	1.17220			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18140		1.18140		1.17840	1.17840			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.50528		114.06179		8.55096	113.74717		7.56	0.00	709,920,580.96	6,224	143,403.00
R186	On 03/08/2017	Bond Future	8.65	Put	258.79000		0.25879		374.43000	0.37443	258.790	7.43	0.26	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	121.40000		0.12140		191.74000	0.19174	121.400	7.47	0.15	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.80	Put	79.52000		0.07952		131.83000	0.13183	79.520	7.49	0.10	0.00	0	7,100.00
R186	On 03/08/2017	Bond Future	8.85	Put	50.52000		0.05052		88.19000	0.08819	50.520	7.51	0.07	0.00	0	733.00
R186	On 03/08/2017	Bond Future	9.35	Put	0.11000		0.00011		0.38000	0.00038	0.110	7.77	0.00	0.00	0	733.00
R186	On 03/08/2017	Bond Future	9.50	Put	0.01000		0.00001		0.05000	0.00005	0.010	7.85	0.00	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.53683		116.23538		8.58427	115.91577		7.41	0.00	1,162,353,800.00	10,000	9,650.00
R186	On 02/11/2017	Bond Future	9.00	Put	674.17000		0.67417		762.62000	0.76262	674.170	7.41	0.24	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.56641		113.18119		8.61587	112.85540		7.55	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.59559		115.39130		8.64722	115.05905		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	295.40823		295.40823		293.67736	293.67736			0.00	0.00	0	950.00
R197	On 02/11/2017	Bond Future	301.09672		301.09672		299.33555	299.33555			0.00	0.00	0	1,400.00
R197	On 01/02/2018	Bond Future	299.96533		299.96533		298.16898	298.16898			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future	305.99673		305.99673		304.16758	304.16758			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	235.88933		235.88933		235.91404	235.91404			0.00	0.00	0	30,581.00
R202	On 02/11/2017	Bond Future	240.43159		240.43159		240.45923	240.45923			0.00	0.00	0	373.00
R202	On 01/02/2018	Bond Future	241.41395		241.41395		241.44162	241.44162			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future	246.26805		246.26805		246.29896	246.29896			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	7.82169		103.06404		7.88736	102.77340		5.03	0.00	0.00	0	38,422.00
R2023	On 02/11/2017	Bond Future	7.82955		101.09801		7.89882	100.80262		4.55	0.00	21,736,072.15	215	1,440.00
R2023	On 01/02/2018	Bond Future	7.83329		103.05346		7.90675	102.75245		4.56	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	7.82659		101.13344		7.90463	100.82641		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	9.10195		92.05067		9.10753	92.01188			0.00	0.00	0	49,979.00
R2030	On 02/11/2017	Bond Future	9.14480		93.80484		9.15046	93.76605			0.00	0.00	0	2.00
R2030	On 01/02/2018	Bond Future	9.18682		91.61416		9.19267	91.57466			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future	9.23229		93.40312		9.23837	93.36269			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	9.29748		94.62171		9.30307	94.58013		10.72	0.00	1,513,947.36	16	30,133.00
R2032	On 02/11/2017	Bond Future	9.34605		92.26708		9.35172	92.22546		11.20	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.39373		94.05175		9.39958	94.00936		10.81	0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future	9.44056		91.72972		9.44662	91.68638		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	9.53290		98.31480		9.52847	98.35065			0.00	0.00	0	11,141.00
R2035	On 02/11/2017	Bond Future	9.58655		95.68771		9.58188	95.72504			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.64062		97.53854		9.63580	97.57660			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future	9.69032		94.93991		9.68536	94.97862			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	9.61785		90.42292		9.61345	90.45840		12.66	0.00	0.00	0	66,825.00
R2037	On 02/11/2017	Bond Future	9.66805		92.14611		9.66343	92.18297		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			9.71801		89.67304		9.71324	89.71069		12.87	0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future			9.77086		91.42393		9.76595	91.46226		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			7.12340		102.16001		7.18935	102.07469		1.02	0.00	0.00	0	42,165.00
R204	On 02/11/2017	Bond Future			6.97993		104.10682		7.06044	104.02073		0.53	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			6.72625		102.08053		6.83061	101.99281		0.70	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.24573		104.07398		6.39329	103.98443		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			9.74813		93.42005		9.73873	93.50048		13.27	0.00	0.00	0	14,239.00
R2040	On 02/11/2017	Bond Future			9.80046		95.20035		9.79069	95.28308		13.39	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.85269		92.53609		9.84262	92.62045		13.52	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.90774		94.34283		9.89737	94.42878		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			9.78292		90.46943		9.77351	90.55066		13.88	0.00	0.00	0	24,068.00
R2044	On 02/11/2017	Bond Future			9.83400		92.19340		9.82422	92.27702		14.04	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			9.88493		89.59615		9.87486	89.68138		14.17	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.93848		91.34552		9.92812	91.43233		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			9.74264		94.18457		9.73820	94.22401		13.73	0.00	0.00	0	77,388.00
R2048	On 02/11/2017	Bond Future			9.79456		91.54214		9.78990	91.58312		14.56	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.84678		93.31284		9.84199	93.35454		14.00	0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future			9.89493		90.69504		9.89001	90.73748		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			7.26477		100.43310		7.33042	100.28907		1.90	0.00	0.00	0	46,581.00
R207	On 03/08/2017	Bond Future	8.19	Call	2,005.98000		2.00598		1,861.95000	1.86195	2,005.980	1.97	1.00	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.20157		102.34700		7.27481	102.20108		1.44	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.10925		100.68471		7.19260	100.53600		1.57	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			6.99311		102.65088		7.08970	102.49913		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			7.42346		100.26827		7.48403	100.08049		3.08	0.00	0.00	0	36,906.00
R208	On 02/11/2017	Bond Future			7.39889		98.77721		7.46419	98.58666		2.56	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.36229		100.68779		7.43336	100.49359		2.62	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.31043		99.25158		7.38832	99.05346		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			9.49717		74.07575		9.49771	74.07209		12.59	0.00	0.00	0	74,564.00
R209	On 02/11/2017	Bond Future			9.54398		72.33758		9.54445	72.33442		13.39	0.00	0.00	0	800.00
R209	On 02/11/2017	Bond Future	8.30	Call	87.38000		0.08738		89.47000	0.08947	87.380	12.82	0.04	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	668.39000		0.66839		674.99000	0.67499	668.390	12.82	0.24	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,412.01000		1.41201		1,422.56000	1.42256	1,412.010	13.25	0.38	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	873.05000		0.87305		882.05000	0.88205	873.050	13.39	0.27	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	240.08000		0.24008		244.68000	0.24468	240.080	13.93	0.09	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.58990		73.73674		9.59038	73.73355		12.88	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			9.63495		72.02615		9.63546	72.02278		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			184.87431		184.87431		185.06461	185.06461			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			186.03475		186.03475		186.23047	186.23047			0.00	0.00	0	699.00
R210	On 01/02/2018	Bond Future			189.69330		189.69330		189.89264	189.89264			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			191.05780		191.05780		191.26324	191.26324			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			148.35159		148.35159		147.42961	147.42961			0.00	0.00	0	3,258.00
R212	On 02/11/2017	Bond Future			151.20831		151.20831		150.27010	150.27010			0.00	0.00	0	1,600.00
R212	On 01/02/2018	Bond Future			152.12185		152.12185		151.16491	151.16491			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			155.18055		155.18055		154.20607	154.20607			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			9.17677		86.35823		9.18231	86.32077		10.47	0.00	0.00	0	63,820.00
R213	On 02/11/2017	Bond Future			9.22253		84.45416		9.22814	84.41671		10.99	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.26832		86.08768		9.27411	86.04954		10.61	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.30959		84.21689		9.31558	84.17792		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			9.67233		73.57941		9.66787	73.61061		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	9.72212		71.68535		9.71744	71.71781		14.19	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.77210		73.07196		9.76729	73.10501		13.61	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.81806		71.20058		9.81312	71.23425		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	22,925.34000	22,925.34000		23,019.36000	23,019.36000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.59510	9.59510		9.62760	9.62760			13.44	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.61000	10.61000		10.64480	10.64480			14.52	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.63330	3.63330		3.67100	3.67100			12.87	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.55530	3.55530		3.59550	3.59550			14.63	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.41590	3.41590		3.41790	3.41790			15.30	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.44340	1.44340		1.45280	1.45280				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.41840	1.41840		1.42750	1.42750				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.39090	1.39090		1.40060	1.40060				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.23120	1.23120		1.23920	1.23920				0.00	0.00	0	0.00
Total for Derivatives :												3,966,230,608.17	367,394	4 017 726.00
Grand Total:												3,966,230,608.17	367,394	4 017 726.00