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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/07/2017

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 25/07/2017	Any day expiry	12.96970	12.96970		12.95050	12.95050		13.43	0.00	0.00	0	0.00	
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	232.54710	0.23255	265.73970	0.26574	232.547	19.41	0.96	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	0.01700	0.00002	0.08920	0.00009	0.017	52.37	0.00	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry	12.96970		12.96970		12.95260	12.95260		13.99	0.00	0.00	0	909.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	533.76190	0.53376	553.44240	0.55344	533.762	23.73	0.97	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	0.29870	0.00030	0.29850	0.00030	0.299	86.14	0.00	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry	12.97830		12.97830		12.96130	12.96130		13.08	0.00	0.00	0	8,310.00
\$ / R	On 04/08/2017	Any day expiry	12.98690		12.98690		12.96980	12.96980		14.01	0.00	0.00	0	1,350.00
\$ / R	On 11/08/2017	Any day expiry	13.00180		13.00180		12.98470	12.98470		14.07	0.00	0.00	0	70.00
\$ / R	On 16/08/2017	Any day expiry	13.01250		13.01250		12.99530	12.99530		14.09	0.00	0.00	0	0.00
\$ / R	On 16/08/2017	Any day expiry	13.12	Put	249.96400	0.24996	272.30600	0.27231	249.964	14.63	0.58	151,010,898.00	20,000	0.00
\$ / R	On 17/08/2017	Any day expiry	13.01470		13.01470		12.99740	12.99740		14.15	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	420.34260	0.42034	443.01500	0.44301	420.343	15.71	0.73	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry	13.04030		13.04030		13.02280	13.02280		14.50	0.00	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	560.11730	0.56012	581.52150	0.58152	560.117	16.26	0.74	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	1.28260	0.00128	1.61400	0.00161	1.283	29.71	0.00	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 30/08/2017	Any day expiry		13.04240	13.04240		13.02490	13.02490		14.59	0.00	0.00	0	202.00
\$ / R	On 31/08/2017	Any day expiry		13.04450	13.04450		13.02700	13.02700		14.64	0.00	0.00	0	3,635.00
\$ / R	On 18/09/2017	Foreign Exchange Future		13.08260	13.08260		13.06500	13.06500		15.09	0.00	468,226,254.00	35,790	791,037.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	17.19300	0.01719	20.57620	0.02058	17.193	14.05	0.06	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	33.02960	0.03303	37.75790	0.03776	33.030	13.96	0.10	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	38.47100	0.03847	43.55020	0.04355	38.471	13.94	0.11	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	39.64270	0.03964	44.79320	0.04479	39.643	13.94	0.11	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	79.18600	0.07919	88.10210	0.08810	79.186	13.96	0.19	0.00	0	33,025.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	91.64680	0.09165	101.25240	0.10125	91.647	14.05	0.22	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	105.38160	0.10538	115.67060	0.11567	105.382	14.14	0.24	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	487.17160	0.48717	481.81360	0.48181	487.172	14.43	0.69	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	154.57160	0.15457	166.81360	0.16681	154.572	14.43	0.31	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	173.70690	0.17371	186.55260	0.18655	173.707	14.52	0.34	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	398.73870	0.39874	395.10560	0.39511	398.739	14.71	0.61	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	346.68000	0.34668	344.03890	0.34404	346.680	14.90	0.55	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	264.08000	0.26408	279.03890	0.27904	264.080	14.90	0.45	0.00	0	11,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	341.31160	0.34131	358.96570	0.35897	341.312	15.22	0.52	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	347.41540	0.34742	365.15270	0.36515	347.415	15.25	0.52	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	378.67040	0.37867	396.80590	0.39681	378.670	15.42	0.55	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	261.27040	0.26127	261.80590	0.26181	261.270	15.42	0.45	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	411.10710	0.41111	429.60060	0.42960	411.107	15.58	0.57	0.00	0	25,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	514.96690	0.51497	534.29260	0.53429	514.967	16.07	0.64	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	197.56690	0.19757	199.29260	0.19929	197.567	16.07	0.36	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	184.17990	0.18418	186.11530	0.18612	184.180	16.23	0.34	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	551.57990	0.55158	571.11530	0.57112	551.580	16.23	0.66	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	176.58780	0.17659	178.63210	0.17863	176.588	16.33	0.33	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	171.70060	0.17170	173.81280	0.17381	171.701	16.40	0.32	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	690.51590	0.69052	710.55930	0.71056	690.516	16.82	0.72	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	139.17260	0.13917	141.65330	0.14165	139.173	16.89	0.27	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	788.48730	0.78849	808.38490	0.80838	788.487	17.21	0.76	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	796.74980	0.79675	816.66700	0.81667	796.750	17.24	0.76	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	112.64930	0.11265	115.03130	0.11503	112.649	17.36	0.23	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	111.03430	0.11103	113.43050	0.11343	111.034	17.38	0.22	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	97.52170	0.09752	100.01770	0.10002	97.522	17.64	0.20	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	92.07050	0.09207	94.59420	0.09459	92.070	17.75	0.19	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	84.47740	0.08448	87.02790	0.08703	84.477	17.92	0.18	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	63.56680	0.06357	66.09390	0.06609	63.567	18.49	0.14	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,199.20000	1.19920	1,219.31840	1.21932	1,199.200	18.55	0.87	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,291.12170	1.29112	1,311.17690	1.31118	1,291.122	18.83	0.88	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	52.97960	0.05298	55.42720	0.05543	52.980	18.86	0.12	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,429.92670	1.42993	1,448.84000	1.44884	1,429.927	19.12	0.90	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	40.33660	0.04034	41.59970	0.04160	40.337	19.15	0.09	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	36.91830	0.03692	38.09730	0.03810	36.918	19.20	0.08	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	27.20990	0.02721	28.12910	0.02813	27.210	19.37	0.06	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	26.24030	0.02624	27.13140	0.02713	26.240	19.39	0.06	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	16.26770	0.01627	16.84380	0.01684	16.268	19.64	0.04	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	3.79140	0.00379	4.18970	0.00419	3.791	21.78	0.01	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	3.35840	0.00336	3.68820	0.00369	3.358	23.72	0.01	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	3.28020	0.00328	3.59640	0.00360	3.280	24.21	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	3.09900	0.00310	3.38100	0.00338	3.099	25.67	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	3.01440	0.00301	3.03370	0.00303	3.014	26.64	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	3.00380	0.00300	2.88150	0.00288	3.004	26.78	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.55220	0.00055	0.50480	0.00050	0.552	26.88	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.10160	13.10160	13.08390	13.08390		15.20	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	601.03260	0.60103	619.55120	0.61955	601.033	16.44	0.65	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	2.79960	0.00280	2.02040	0.00202	2.800	25.02	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.10370	13.10370	13.08590	13.08590		15.22	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.10580	13.10580	13.08800	13.08800		15.25	0.00	0.00	0	1,930.00
\$ / R	On 23/10/2017	Any day expiry			13.15520	13.15520	13.13720	13.13720		15.39	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.16340	13.16340	13.14530	13.14530		15.48	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	289.46920	0.28947	301.61590	0.30162	289.469	15.05	0.39	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	633.45620	0.63346	650.11110	0.65011	633.456	16.41	0.60	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	163.36220	0.16336	164.09570	0.16410	163.362	17.95	0.24	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	2.96350	0.00296	2.93820	0.00294	2.964	21.75	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.19800	13.19800	13.17980	13.17980		15.68	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.22840	13.22840	13.21020	13.21020		15.86	0.00	0.00	0	915.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	664.22680	0.66423	680.42190	0.68042	664.227	16.45	0.56	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	10.42770	0.01043	12.86900	0.01287	10.428	22.75	0.02	0.00	0	60.00
\$ / R	On 15/12/2017	Any day expiry			13.26300	13.26300	13.24460	13.24460		15.95	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.26910	13.26910	13.25070	13.25070		15.92	0.00	13,481,405.60	1,016	120,276.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	48.99470	0.04899	52.22420	0.05222	48.995	14.43	0.08	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	72.78900	0.07279	77.28610	0.07729	72.789	14.03	0.12	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	111.83580	0.11184	117.92380	0.11792	111.836	14.27	0.17	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	158.09100	0.15809	165.75740	0.16576	158.091	14.49	0.22	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	186.94740	0.18695	195.47640	0.19548	186.947	14.60	0.24	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	237.40250	0.23740	247.23250	0.24723	237.403	14.80	0.29	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	390.29950	0.39030	402.99780	0.40300	390.299	15.45	0.40	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	441.64020	0.44164	455.08090	0.45508	441.640	15.64	0.43	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	452.29690	0.45230	465.88250	0.46588	452.297	15.68	0.44	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	485.03950	0.48504	499.04620	0.49905	485.039	15.79	0.45	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	501.83720	0.50184	516.04650	0.51605	501.837	15.84	0.46	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	543.76260	0.54376	539.84010	0.53984	543.763	15.92	0.53	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	584.88700	0.58489	599.94140	0.59994	584.887	16.14	0.50	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	616.08990	0.61609	631.41690	0.63142	616.090	16.24	0.52	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	449.69210	0.44969	447.12560	0.44713	449.692	16.46	0.46	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	358.44340	0.35844	357.13210	0.35713	358.443	17.11	0.38	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,039.62990	1.03963	1,057.37820	1.05738	1,039.630	17.55	0.66	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,445.79790	1.44580	1,464.69240	1.46469	1,445.798	18.63	0.76	0.00	0	2,055.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	148.44920	0.14845	149.45630	0.14946	148.449	19.53	0.18	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	136.91410	0.13691	137.97760	0.13798	136.914	19.71	0.16	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	135.91440	0.13591	136.98380	0.13698	135.914	19.73	0.16	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	103.43830	0.10344	104.61330	0.10461	103.438	20.37	0.13	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	73.76490	0.07376	75.02800	0.07503	73.765	21.24	0.09	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	39.19610	0.03920	40.88020	0.04088	39.196	23.43	0.05	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	37.11050	0.03711	38.80360	0.03880	37.111	23.64	0.05	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	17.08250	0.01708	18.11600	0.01812	17.083	23.66	0.02	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.27720	13.27720	13.25880	13.25880		15.95	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	684.49800	0.68450	700.29110	0.70029	684.498	16.49	0.54	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	20.22760	0.02023	21.27330	0.02127	20.228	23.78	0.03	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.28730	13.28730	13.26890	13.26890		16.02	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.29950	13.29950	13.28110	13.28110		16.00	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.31370	13.31370	13.29530	13.29530		16.01	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	514.27440	0.51427	528.22470	0.52822	514.274	15.83	0.45	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	217.43850	0.21744	218.06510	0.21807	217.438	18.96	0.23	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	200.21540	0.20022	200.96330	0.20096	200.215	19.15	0.22	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.35820	13.35820	13.33950	13.33950		16.13	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	587.98820	0.58799	602.75240	0.60275	587.988	16.04	0.46	0.00	0	7,904.00
\$ / R	On 01/02/2018	Any day expiry			13.36020	13.36020	13.34140	13.34140		16.13	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	505.40790	0.50541	519.27480	0.51927	505.408	15.78	0.42	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	163.12610	0.16313	164.22000	0.16422	163.126	20.00	0.17	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.38390	13.38390	13.36490	13.36490		16.14	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.38790	13.38790	13.36890	13.36890		16.23	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.45120	13.45120	13.43160	13.43160		16.32	0.00	0.00	0	21,406.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	129.91280	0.12991	136.73450	0.13673	129.913	14.50	0.15	0.00	0	75,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	258.61880	0.25862	268.79130	0.26879	258.619	14.89	0.25	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	460.24450	0.46024	473.91030	0.47391	460.244	15.54	0.37	0.00	0	63,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	590.43780	0.59044	605.63120	0.60563	590.438	15.97	0.43	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	664.36800	0.66437	680.28130	0.68028	664.368	16.19	0.46	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,005.04480	1.00504	1,023.08100	1.02308	1,005.045	17.11	0.57	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,199.75490	1.19975	1,218.54260	1.21854	1,199.755	17.59	0.62	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	320.44660	0.32045	320.89770	0.32090	320.447	18.86	0.27	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	287.33620	0.28734	288.03220	0.28803	287.336	19.14	0.25	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	238.31880	0.23832	239.32740	0.23933	238.319	19.62	0.21	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	233.35850	0.23336	234.39200	0.23439	233.358	19.68	0.21	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	204.95150	0.20495	206.12670	0.20613	204.952	20.03	0.19	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	180.55440	0.18055	181.82270	0.18182	180.554	20.37	0.17	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	166.93220	0.16693	168.23940	0.16824	166.932	20.60	0.15	0.00	0	75,000.00
\$ / R	On 25/04/2018	Any day expiry			13.52450	13.52450	13.50410	13.50410		16.45	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,845.90720	1.84591	1,866.17150	1.86617	1,845.907	18.82	0.71	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	250.54780	0.25055	251.86690	0.25187	250.548	19.88	0.21	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.55510	13.55510	13.53450	13.53450		16.46	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.56270	13.56270	13.54220	13.54220		16.45	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	
\$ / R			On 18/06/2018	Foreign Exchange Future			13.62760	13.62760							3,845.00
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future	27.05460	0.02705	32.43370	0.03243	27.055	13.17	0.04	0.00	0	750.00	
\$ / R	12.96	Put	On 18/06/2018	Foreign Exchange Future	490.35720	0.49036	505.84620	0.50585	490.357	15.49	0.34	0.00	0	2,700.00	
\$ / R	13.00	Put	On 18/06/2018	Foreign Exchange Future	509.27300	0.50927	524.99160	0.52499	509.273	15.55	0.35	0.00	0	760.00	
\$ / R	13.05	Put	On 18/06/2018	Foreign Exchange Future	533.44140	0.53344	549.44630	0.54945	533.441	15.63	0.36	0.00	0	750.00	
\$ / R	13.64	Put	On 18/06/2018	Foreign Exchange Future	860.01090	0.86001	878.59220	0.87859	860.011	16.55	0.47	0.00	0	70,530.00	
\$ / R	15.11	Call	On 18/06/2018	Foreign Exchange Future	443.60310	0.44360	443.89560	0.44390	443.603	18.74	0.31	0.00	0	760.00	
\$ / R	15.14	Call	On 18/06/2018	Foreign Exchange Future	437.79990	0.43780	438.17530	0.43818	437.800	18.78	0.31	0.00	0	2,700.00	
\$ / R	16.38	Call	On 18/06/2018	Foreign Exchange Future	261.21640	0.26122	265.14250	0.26514	261.216	20.32	0.20	0.00	0	750.00	
\$ / R			On 13/08/2018	Any day expiry	13.73630	13.73630	13.71540	13.71540		16.75	0.00	0.00	0	70.00	
\$ / R			On 17/09/2018	Foreign Exchange Future	13.80660	13.80660	13.78580	13.78580		16.93	0.00	0.00	0	400.00	
\$ / R	11.00	Put	On 17/09/2018	Foreign Exchange Future	26.48540	0.02649	32.10960	0.03211	26.485	12.16	0.04	0.00	0	750.00	
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	492.32320	0.49232	505.01840	0.50502	492.323	15.63	0.30	0.00	0	750.00	
\$ / R	16.14	Call	On 17/09/2018	Foreign Exchange Future	432.42020	0.43242	433.40770	0.43341	432.420	19.95	0.27	0.00	0	750.00	
\$ / R			On 13/11/2018	Any day expiry	13.92100	13.92100	13.90030	13.90030		17.18	0.00	0.00	0	70.00	
\$ / R			On 14/12/2018	Foreign Exchange Future	13.98330	13.98330	13.96260	13.96260		17.34	0.00	0.00	0	0.00	
\$ / R			On 13/02/2019	Any day expiry	14.10570	14.10570	14.08520	14.08520		17.51	0.00	0.00	0	70.00	
\$ / R			On 18/03/2019	Foreign Exchange Future	14.17200	14.17200	14.15160	14.15160		17.58	0.00	0.00	0	2,500.00	
\$ / R			On 14/06/2019	Foreign Exchange Future	14.34870	14.34870	14.32840	14.32840		17.80	0.00	0.00	0	0.00	
\$ / R			On 14/09/2020	Foreign Exchange Future	15.38350	15.38350	15.35190	15.35190		18.12	0.00	0.00	0	0.00	
\$ / R MAXI			On 18/09/2017	Foreign Exchange Future	13.08260	13.08260	13.06500	13.06500		15.09	0.00	156,991.20	12	419.00	
\$ / R MAXI			On 18/12/2017	Foreign Exchange Future	13.26910	13.26910	13.25070	13.25070		15.92	0.00	132,691.00	10	79.00	
\$ / R MAXI			On 19/03/2018	Foreign Exchange Future	13.45120	13.45120	13.43160	13.43160		16.32	0.00	0.00	0	4.00	
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future	13.62760	13.62760	13.60680	13.60680		16.57	0.00	0.00	0	182.00	
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	14.34870	14.34870	14.32840	14.32840		17.15	0.00	0.00	0	0.00	
£ / R			On 31/07/2017	Any day expiry	16.93070	16.93070	16.83700	16.83700		13.96	0.00	0.00	0	25.00	
£ / R			On 18/09/2017	Foreign Exchange Future	17.09340	17.09340	16.99800	16.99800		15.69	0.00	20,529,173.40	1,201	30,923.00	
£ / R	16.70	Call	On 18/09/2017	Foreign Exchange Future	633.11460	0.63311	570.45920	0.57046	633.115	15.40	0.66	0.00	0	700.00	
£ / R	18.50	Call	On 18/09/2017	Foreign Exchange Future	85.06600	0.08507	73.84720	0.07385	85.066	18.18	0.14	0.00	0	700.00	
£ / R			On 18/12/2017	Foreign Exchange Future	17.38650	17.38650	17.28840	17.28840		16.72	0.00	0.00	0	7,997.00	
£ / R			On 19/03/2018	Foreign Exchange Future	17.67660	17.67660	17.57570	17.57570		17.04	0.00	0.00	0	420.00	
£ / R			On 18/06/2018	Foreign Exchange Future	17.95980	17.95980	17.85740	17.85740		17.24	0.00	0.00	0	3,033.00	
£ / R			On 14/06/2019	Foreign Exchange Future	19.14170	19.14170	19.03370	19.03370		16.73	0.00	0.00	0	0.00	
¥ / R			On 18/09/2017	Foreign Exchange Future	0.11807	0.11807	0.11786	0.11786		20.05	0.00	0.00	0	5,992.00	
¥ / R			On 18/12/2017	Foreign Exchange Future	0.12027	0.12027	0.12005	0.12005		16.89	0.00	0.00	0	115.00	
¥ / R			On 19/03/2018	Foreign Exchange Future	0.12253	0.12253	0.12229	0.12229		15.27	0.00	0.00	0	0.00	
¥ / R			On 14/06/2019	Foreign Exchange Future	0.13316	0.13316	0.13290	0.13290		21.35	0.00	0.00	0	0.00	
€ / R			On 27/07/2017	Any day expiry	15.10290	15.10290	15.10580	15.10580		13.71	0.00	0.00	0	800.00	
€ / R			On 31/07/2017	Any day expiry	15.11600	15.11600	15.11910	15.11910		12.40	0.00	0.00	0	2.00	
€ / R			On 29/08/2017	Any day expiry	15.21110	15.21110	15.21360	15.21360		13.55	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			15.27630		15.27630		15.27880	15.27880		14.06	0.00	11,609,988.00	760	95,349.00
€ / R	On 27/09/2017	Any day expiry			15.30570		15.30570		15.30820	15.30820		14.30	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.40390		15.40390		15.40580	15.40580		14.66	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.50620		15.50620		15.50800	15.50800		14.86	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.57060		15.57060		15.57220	15.57220		14.94	0.00	11,677,950.00	750	25,359.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	61.14290		0.06114		65.59790	0.06560	61.143	13.27	0.10	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	332.54710		0.33255		341.25940	0.34126	332.547	16.41	0.33	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.59950		15.59950		15.60110	15.60110		14.99	0.00	0.00	0	800.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.86810		15.86810		15.86850	15.86850		15.31	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	376.34660		0.37635		385.98000	0.38598	376.347	14.31	0.30	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	396.69790		0.39670		406.45580	0.40646	396.698	14.37	0.31	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.16110		16.16110		16.16030	16.16030		15.59	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.45330		17.45330		17.45690	17.45690		15.56	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.51675		94.51675		94.22882	94.22882			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.53036		91.53036		91.22970	91.22970			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.29302		90.29302		89.97956	89.97956			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.47653		92.47653		92.15164	92.15164			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.28503		96.28503		95.94934	95.94934			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.86833		94.86833		94.51462	94.51462			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.96122		96.96122		96.59519	96.59519			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.69662		100.69662		100.32760	100.32760			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61255		99.61255		99.61255	99.61255			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75391		99.75391		99.77018	99.77018			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.63065		99.63065		99.64438	99.64438			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.69328		99.69328		99.70149	99.70149			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.79886		99.79886		99.77711	99.77711			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.78444		99.78444		99.79879	99.79879			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			98.90864		98.90864		98.92236	98.92236			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.38480		98.38480		98.39347	98.39347			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.26485		98.26485		98.24328	98.24328			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.56000		98.56000		98.53000	98.53000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			98.87827		98.87827		98.84622	98.84622			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.19619		99.19619		99.15910	99.15910			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.54580		99.54580		99.50321	99.50321			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.59762		95.59762		95.50606	95.50606			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.81111		94.81111		94.71168	94.71168			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			93.99884		93.99884		93.89162	93.89162			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.16240		94.16240		94.04967	94.04967			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.34413		96.34413		96.22981	96.22981			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.46316		96.46316		96.34651	96.34651			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	97.65150	97.65150	97.53042	97.53042					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.85332	99.85332	99.72408	99.72408					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	548.46600	548.46600	549.25000	549.25000					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	558.91700	558.91700	559.71600	559.71600					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	569.71900	569.71900	570.54300	570.54300					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	580.85200	580.85200	581.68700	581.68700					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	631.54500	631.54500	632.83800	632.83800					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	643.57900	643.57900	644.89700	644.89700					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	656.01700	656.01700	657.37200	657.37200					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	668.83700	668.83700	670.21200	670.21200					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	566.15100	566.15100	567.37900	567.37900					0.00	0.00	0	596.00
ALBI	On 02/11/2017	Index Future	576.93900	576.93900	578.19200	578.19200					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	588.08900	588.08900	589.37500	589.37500					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	599.58100	599.58100	600.88700	600.88700					0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.37400	10.37400	10.33790	10.33790				13.67	0.00	0.00	0	24,855.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.50970	10.50970	10.47260	10.47260				14.49	0.00	0.00	0	4,749.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.64180	10.64180	10.60390	10.60390				14.25	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.76910	10.76910	10.73000	10.73000				13.86	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.27920	11.27920	11.24170	11.24170				13.79	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.46880	10.46880	10.43760	10.43760				12.95	0.00	0.00	0	370.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.62770	10.62770	10.59550	10.59550				13.85	0.00	0.00	0	750.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.78070	10.78070	10.74820	10.74820				14.18	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.87660	13.87660	13.83530	13.83530				14.35	0.00	0.00	0	1,215.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.15830	14.15830	14.11530	14.11530				15.23	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.44510	14.44510	14.40010	14.40010				15.77	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.72540	15.72540	15.66750	15.66750				15.64	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.93240	1.93240	1.92720	1.92720				14.79	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.94980	1.94980	1.94430	1.94430				15.33	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.96630	1.96630	1.96050	1.96050				15.45	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.96650	1.96650	1.96030	1.96030				16.43	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.06780	2.06780	2.06780	2.06780				15.16	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.10860	2.10860	2.10860	2.10860				16.16	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.37790	2.37790	2.37820	2.37820				16.56	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	10.74247	78.37296		10.71329	78.55276				0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.83509	76.07512		10.80495	76.25810				0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.93085	77.54525		10.89943	77.73312				0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	11.02415	75.26655		10.99174	75.45750				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	10.96754	81.51977		10.93837	81.72268				0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.06000	78.81196		11.02986	79.01846				0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.15241	80.33493		11.12103	80.54683				0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.24727	77.64242		11.21488	77.85783				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	564.97800	564.97800		566.22200	566.22200				0.00	16,949,340.00	3	413.00
GOVI	On 02/11/2017	GOVI	575.74300	575.74300		577.01200	577.01200				0.00	0.00	0	74.00
GOVI	On 01/02/2018	GOVI	586.87000	586.87000		588.17400	588.17400				0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	598.33800	598.33800		599.66200	599.66200				0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.67850	1.67850		1.67570	1.67570			14.43	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.70630	1.70630		1.70320	1.70320			15.75	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.73240	1.73240		1.72920	1.72920			16.35	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.85590	1.85590		1.85210	1.85210			16.42	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	127.55309	127.55309		127.61096	127.61096				0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	130.00949	130.00949		130.06825	130.06825				0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	131.21083	131.21083		131.27419	131.27419				0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.84993	133.84993		133.91365	133.91365				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	99.31207	99.31207		99.32277	99.32277				0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future	100.21720	100.21720		100.22794	100.22794				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		102.18543	102.18543		102.19906	102.19906			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		103.21236	103.21236		103.22553	103.22553			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		103.96597	103.96597		103.97734	103.97734			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future		104.89574	104.89574		104.90710	104.90710			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		106.95594	106.95594		106.97019	106.97019			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		108.00795	108.00795		108.02177	108.02177			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		127.31758	127.31758		127.33142	127.33142			0.00	318,930,537.90	2,505	22,707.00
I2038	On 02/11/2017	Bond Future		129.76947	129.76947		129.78335	129.78335			0.00	325,072,522.35	2,505	2,505.00
I2038	On 01/02/2018	Bond Future		130.79692	130.79692		130.81463	130.81463			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		133.42782	133.42782		133.44483	133.44483			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		124.10495	124.10495		124.11844	124.11844			0.00	335,083,365.00	2,700	22,594.00
I2046	On 02/11/2017	Bond Future		124.91202	124.91202		124.92558	124.92558			0.00	337,262,454.00	2,700	2,700.00
I2046	On 01/02/2018	Bond Future		127.36540	127.36540		127.38238	127.38238			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		128.31126	128.31126		128.32765	128.32765			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		130.56224	130.56224		130.57629	130.57629			0.00	208,899,584.00	1,600	26,041.00
I2050	On 02/11/2017	Bond Future		133.07654	133.07654		133.09098	133.09098			0.00	212,922,464.00	1,600	1,600.00
I2050	On 01/02/2018	Bond Future		133.99861	133.99861		134.01647	134.01647			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		136.69376	136.69376		136.71107	136.71107			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		246.32900	246.32900		246.24400	246.24400			0.00	4,926,580.00	2	1,241.00
IGOV	On 02/11/2017	Index Future		251.07200	251.07200		250.98500	250.98500			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		256.00300	256.00300		255.92100	255.92100			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		261.15200	261.15200		261.06700	261.06700			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			0.12480		0.12480		0.12460	0.12460			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12440		0.12440		0.12430	0.12430			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12410		0.12410		0.12390	0.12390			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12330		0.12330		0.12300	0.12300			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11570		0.11570		0.11510	0.11510			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.63790		1.63790		1.63570	1.63570		13.79	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.66440		1.66440		1.66190	1.66190		14.08	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.69080		1.69080		1.68830	1.68830		14.68	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.82740		1.82740		1.82530	1.82530		14.62	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.71480		9.71480		9.70820	9.70820		14.36	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.83730		9.83730		9.83010	9.83010		15.23	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.95620		9.95620		9.94850	9.94850		14.88	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.52670		10.52670		10.52290	10.52290		14.68	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.28630		1.28630		1.28600	1.28600			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.29770		1.29770		1.30000	1.30000			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.30910		1.30910		1.31260	1.31260			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33540		1.33540		1.33140	1.33140			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.30660		1.30660		1.30100	1.30100			0.00	0.00	0	9,929.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31030		1.31030		1.30470	1.30470			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.31410		1.31410		1.30850	1.30850			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.16770		1.16770		1.16940	1.16940			0.00	0.00	0	5,212.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17350		1.17350		1.17520	1.17520			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.17970		1.17970		1.18140	1.18140			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.54015		113.82152		8.50528	114.06179		7.56	0.00	329,285,657.36	2,893	142,832.00
R186	On 03/08/2017	Bond Future	8.65	Put	259.66000		0.25966		258.79000	0.25879	259.660	7.43	0.29	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	111.34000		0.11134		121.40000	0.12140	111.340	7.47	0.15	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.80	Put	68.77000		0.06877		79.52000	0.07952	68.770	7.49	0.10	0.00	0	7,100.00
R186	On 03/08/2017	Bond Future	8.85	Put	40.80000		0.04080		50.52000	0.05052	40.800	7.51	0.07	0.00	0	733.00
R186	On 03/08/2017	Bond Future	9.35	Put	0.03000		0.00003		0.11000	0.00011	0.030	7.77	0.00	0.00	0	733.00
R186	On 03/08/2017	Bond Future	9.50	Put	0.00000		0.00000		0.01000	0.00001	0.000	7.85	0.00	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.57309		115.99098		8.53683	116.23538		7.41	0.00	261,791,641.86	2,257	11,407.00
R186	On 02/11/2017	Bond Future	9.00	Put	714.09000		0.71409		674.17000	0.67417	714.090	7.41	0.26	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.60453		112.92998		8.56641	113.18119		7.55	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.63523		115.13609		8.59559	115.39130		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	295.37581		295.37581		295.40823	295.40823			0.00	0.00	0	950.00
R197	On 02/11/2017	Bond Future	301.06412		301.06412		301.09672	301.09672			0.00	0.00	0	1,400.00
R197	On 01/02/2018	Bond Future	299.92424		299.92424		299.96533	299.96533			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future	305.95699		305.95699		305.99673	305.99673			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	236.76135		236.76135		235.88933	235.88933			0.00	515,192,697.60	2,176	30,581.00
R202	On 02/11/2017	Bond Future	241.32098		241.32098		240.43159	240.43159			0.00	525,114,452.48	2,176	2,549.00
R202	On 01/02/2018	Bond Future	242.31443		242.31443		241.41395	241.41395			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future	247.18824		247.18824		246.26805	246.26805			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	7.86197		102.88565		7.82169	103.06404		5.03	0.00	374,400,880.35	3,639	38,186.00
R2023	On 02/11/2017	Bond Future	7.87208		100.91652		7.82955	101.09801		4.55	0.00	313,547,627.64	3,107	4,393.00
R2023	On 01/02/2018	Bond Future	7.87884		102.86669		7.83329	103.05346		4.56	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	7.87475		100.94383		7.82659	101.13344		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	9.13660		91.81019		9.10195	92.05067			0.00	24,146,079.97	263	49,829.00
R2030	On 02/11/2017	Bond Future	9.18057		93.56009		9.14480	93.80484			0.00	3,461,723.33	37	39.00
R2030	On 01/02/2018	Bond Future	9.22408		91.36301		9.18682	91.61416			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future	9.27075		93.14777		9.23229	93.40312			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	9.33212		94.36449		9.29748	94.62171		10.72	0.00	96,157,415.31	1,019	29,114.00
R2032	On 02/11/2017	Bond Future	9.38177		92.00530		9.34605	92.26708		11.20	0.00	93,753,400.70	1,019	1,019.00
R2032	On 01/02/2018	Bond Future	9.43086		93.78318		9.39373	94.05175		10.81	0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future	9.47881		91.45667		9.44056	91.72972		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	9.56248		98.07596		9.53290	98.31480			0.00	0.00	0	11,141.00
R2035	On 02/11/2017	Bond Future	9.61701		95.44472		9.58655	95.68771			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.67228		97.28913		9.64062	97.53854			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future	9.72288		94.68636		9.69032	94.93991			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	9.64739		90.18527		9.61785	90.42292		12.66	0.00	992,037.97	11	66,814.00
R2037	On 02/11/2017	Bond Future	9.69844		91.90419		9.66805	92.14611		12.74	0.00	1,010,946.09	11	244.00

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		9.74954	89.42482		9.71801	89.67304		12.87	0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future		9.80326	91.17163		9.77086	91.42393		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		7.14007	102.13843		7.12340	102.16001		1.02	0.00	64,245,072.47	629	41,536.00
R204	On 02/11/2017	Bond Future		7.00016	104.08518		6.97993	104.10682		0.53	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		6.75469	102.05662		6.72625	102.08053		0.70	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.28453	104.05041		6.24573	104.07398		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		9.77764	93.16829		9.74813	93.42005		13.27	0.00	0.00	0	14,239.00
R2040	On 02/11/2017	Bond Future		9.83082	94.94401		9.80046	95.20035		13.39	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.88418	92.27309		9.85269	92.53609		13.52	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		9.94009	94.07554		9.90774	94.34283		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		9.81245	90.21530		9.78292	90.46943		13.88	0.00	289,320,467.10	3,207	22,110.00
R2044	On 02/11/2017	Bond Future		9.86435	91.93475		9.83400	92.19340		14.04	0.00	643,543.25	7	207.00
R2044	On 01/02/2018	Bond Future		9.91639	89.33076		9.88493	89.59615		14.17	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		9.97078	91.07577		9.93848	91.34552		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		9.77223	93.92254		9.74264	94.18457		13.73	0.00	657,457.78	7	77,381.00
R2048	On 02/11/2017	Bond Future		9.82497	91.27552		9.79456	91.54214		14.56	0.00	638,928.64	7	233.00
R2048	On 01/02/2018	Bond Future		9.87830	93.03932		9.84678	93.31284		14.00	0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future		9.92727	90.41698		9.89493	90.69504		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		7.30598	100.34265		7.26477	100.43310		1.90	0.00	23,480,180.10	234	46,581.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,915.53000	1.91553	2,005.98000	2.00598	1,915.530	1.97	1.00	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.24764	102.25518		7.20157	102.34700		1.44	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.16271	100.58930		7.10925	100.68471		1.57	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future		7.05450	102.55440		6.99311	102.65088		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		7.45911	100.15770		7.42346	100.26827		3.08	0.00	451,310,596.20	4,506	34,160.00
R208	On 02/11/2017	Bond Future		7.43737	98.66487		7.39889	98.77721		2.56	0.00	87,910,399.17	891	891.00
R208	On 01/02/2018	Bond Future		7.40483	100.57149		7.36229	100.68779		2.62	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future		7.35671	99.13380		7.31043	99.25158		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			9.52678		73.87538		9.49717	74.07575		12.59	0.00	3,398,267.48	46	74,518.00
R209	On 02/11/2017	Bond Future			9.57441		72.13357		9.54398	72.33758		13.39	0.00	3,318,144.22	46	1,096.00
R209	On 02/11/2017	Bond Future	8.30	Call	72.66000		0.07266		87.38000	0.08738	72.660	12.82	0.04	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	599.76000		0.59976		668.39000	0.66839	599.760	12.82	0.22	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,462.61000		1.46261		1,412.01000	1.41201	1,462.610	13.25	0.39	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	903.68000		0.90368		873.05000	0.87305	903.680	13.39	0.28	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	246.22000		0.24622		240.08000	0.24008	246.220	13.93	0.10	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.62140		73.52748		9.58990	73.73674		12.88	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			9.66727		71.81339		9.63495	72.02615		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			184.85413		184.85413		184.87431	184.87431			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			186.01440		186.01440		186.03475	186.03475			0.00	0.00	0	699.00
R210	On 01/02/2018	Bond Future			189.66775		189.66775		189.69330	189.69330			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			191.03308		191.03308		191.05780	191.05780			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			148.33530		148.33530		148.35159	148.35159			0.00	0.00	0	3,258.00
R212	On 02/11/2017	Bond Future			151.19197		151.19197		151.20831	151.20831			0.00	0.00	0	1,600.00
R212	On 01/02/2018	Bond Future			152.10122		152.10122		152.12185	152.12185			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			155.16059		155.16059		155.18055	155.18055			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			9.21146		86.12409		9.17677	86.35823		10.47	0.00	1,808,605.89	21	63,799.00
R213	On 02/11/2017	Bond Future			9.25830		84.21579		9.22253	84.45416		10.99	0.00	1,768,531.59	21	21.00
R213	On 01/02/2018	Bond Future			9.30549		85.84324		9.26832	86.08768		10.61	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.34786		83.96833		9.30959	84.21689		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			9.70193		73.37286		9.67233	73.57941		13.26	0.00	1,614,202.92	22	37,004.00

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	9.75252		71.47512		9.72212	71.68535		14.19	0.00	1,572,452.64	22	22.00
R214	On 01/02/2018	Bond Future	9.80357		72.85633		9.77210	73.07196		13.61	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.85032		70.98135		9.81806	71.20058		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	22,958.43000	22,958.43000		22,925.34000	22,925.34000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.61500		9.61500		9.59510	9.59510		13.50	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.62270		10.62270		10.61000	10.61000		14.48	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.62030		3.62030		3.63330	3.63330		12.82	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.54050		3.54050		3.55530	3.55530		14.53	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.39140		3.39140		3.41590	3.41590		15.30	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.44350		1.44350		1.44340	1.44340			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.42000		1.42000		1.41840	1.41840			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.39450		1.39450		1.39090	1.39090			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.19950		1.19950		1.23120	1.23120			0.00	0.00	0	0.00
Total for Derivatives :												5,907,413,608.56	101,428	3 984 317.00
Grand Total:												5,907,413,608.56	101,428	3 984 317.00