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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/07/2017

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 27/07/2017	Any day expiry	13.03460	13.03460	13.03220	13.03220		17.44	0.00	0.00	0	909.00
\$ / R	13.50	Put	466.02010	0.46602	470.17440	0.47017	466.020	28.49	0.99	0.00	0	60.00	
\$ / R	16.53	Call	0.00000	0.00000	0.00000	0.00000	0.000	51.38	0.00	0.00	0	60.00	
\$ / R		On 31/07/2017	Any day expiry	13.03900	13.03900	13.03860	13.03860		12.68	0.00	0.00	0	8,310.00
\$ / R		On 04/08/2017	Any day expiry	13.04760	13.04760	13.04720	13.04720		13.24	0.00	0.00	0	1,350.00
\$ / R		On 11/08/2017	Any day expiry	13.06250	13.06250	13.06220	13.06220		13.43	0.00	0.00	0	70.00
\$ / R	13.20	Call	95.84120	0.09584	103.32850	0.10333	95.841	14.13	0.37	0.00	0	20,000.00	
\$ / R		On 16/08/2017	Any day expiry	13.07320	13.07320	13.07300	13.07300		13.52	0.00	0.00	0	0.00
\$ / R		On 17/08/2017	Any day expiry	13.07540	13.07540	13.07520	13.07520		13.60	0.00	0.00	0	0.00
\$ / R	13.35	Put	361.21120	0.36121	366.19800	0.36620	361.211	14.97	0.71	0.00	0	34,000.00	
\$ / R		On 29/08/2017	Any day expiry	13.10100	13.10100	13.10100	13.10100		14.03	0.00	0.00	0	910.00
\$ / R	13.50	Put	501.27000	0.50127	504.24650	0.50425	501.270	15.65	0.73	0.00	0	60.00	
\$ / R	16.84	Call	1.22400	0.00122	1.15060	0.00115	1.224	29.93	0.00	0.00	0	60.00	
\$ / R		On 30/08/2017	Any day expiry	13.10310	13.10310	13.10310	13.10310		14.12	0.00	0.00	0	202.00
\$ / R		On 31/08/2017	Any day expiry	13.10530	13.10530	13.10520	13.10520		14.18	0.00	0.00	0	3,635.00
\$ / R		On 18/09/2017	Foreign Exchange Future	13.14350	13.14350	13.14360	13.14360		14.66	0.00	580,009,511.50	44,129	796,389.00

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	12.00	Put	13.01030	0.01301	13.75130	0.01375	13.010	14.08	0.04	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	24.64260	0.02464	25.99990	0.02600	24.643	13.83	0.08	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	28.68180	0.02868	30.23710	0.03024	28.682	13.76	0.09	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	29.55470	0.02955	31.15150	0.03115	29.555	13.75	0.09	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	58.43700	0.05844	61.24030	0.06124	58.437	13.45	0.16	0.00	0	33,025.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	68.78440	0.06878	71.76450	0.07176	68.784	13.54	0.18	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	80.38020	0.08038	83.51830	0.08352	80.380	13.64	0.20	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	516.56450	0.51656	520.17020	0.52017	516.564	13.92	0.72	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	123.06450	0.12306	126.57020	0.12657	123.065	13.92	0.28	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	140.05540	0.14006	143.63880	0.14364	140.055	14.01	0.30	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	421.81820	0.42182	425.59280	0.42559	421.818	14.19	0.64	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	365.83330	0.36583	369.60990	0.36961	365.833	14.38	0.59	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	222.33330	0.22233	226.00990	0.22601	222.333	14.38	0.41	0.00	0	11,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	293.48010	0.29348	297.02440	0.29702	293.480	14.64	0.49	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	298.97550	0.29898	302.50570	0.30251	298.975	14.66	0.49	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	328.78820	0.32879	332.25470	0.33225	328.788	14.83	0.52	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	272.28820	0.27229	275.85470	0.27585	272.288	14.83	0.48	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	359.90030	0.35990	363.28690	0.36329	359.900	15.00	0.54	0.00	0	25,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	460.41910	0.46042	463.50370	0.46350	460.419	15.51	0.62	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	203.91910	0.20392	207.10370	0.20710	203.919	15.51	0.38	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	189.61920	0.18962	192.68720	0.19269	189.619	15.68	0.36	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	496.11920	0.49612	499.08720	0.49909	496.119	15.68	0.64	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	181.52040	0.18152	184.51610	0.18452	181.520	15.78	0.35	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	176.31270	0.17631	179.26130	0.17926	176.313	15.84	0.34	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	632.45730	0.63246	634.98020	0.63498	632.457	16.28	0.71	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	141.78630	0.14179	144.35650	0.14436	141.786	16.35	0.28	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	729.20850	0.72921	731.42790	0.73143	729.209	16.69	0.75	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	737.45400	0.73745	739.64830	0.73965	737.454	16.72	0.75	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	114.19430	0.11419	116.39140	0.11639	114.194	16.86	0.24	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	112.49530	0.11250	114.67160	0.11467	112.495	16.89	0.23	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	98.30700	0.09831	100.31040	0.10031	98.307	17.15	0.21	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	92.60200	0.09260	94.52930	0.09453	92.602	17.27	0.20	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	84.67710	0.08468	86.49180	0.08649	84.677	17.44	0.18	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	63.00080	0.06300	64.47070	0.06447	63.001	18.02	0.14	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,137.68160	1.13768	1,139.02000	1.13902	1,137.682	18.08	0.86	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,229.38990	1.22939	1,230.57520	1.23058	1,229.390	18.37	0.88	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	52.13020	0.05213	53.40110	0.05340	52.130	18.40	0.12	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,368.83870	1.36884	1,369.82160	1.36982	1,368.839	18.77	0.90	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	40.11720	0.04012	41.16630	0.04117	40.117	18.80	0.09	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	36.65630	0.03666	37.64810	0.03765	36.656	18.86	0.09	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	26.87030	0.02687	27.68470	0.02768	26.870	19.05	0.07	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	25.89740	0.02590	26.69220	0.02669	25.897	19.07	0.06	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	15.93800	0.01594	16.51070	0.01651	15.938	19.37	0.04	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	3.17200	0.00317	3.33460	0.00333	3.172	21.26	0.01	0.00	0	3,680.00

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	16.40	Call	2.82800	0.00283	2.96140	0.00296	2.828	23.24	0.01	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	2.76740	0.00277	2.89500	0.00290	2.767	23.74	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	2.63010	0.00263	2.74350	0.00274	2.630	25.22	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	2.56920	0.00257	2.67500	0.00268	2.569	26.22	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	2.56190	0.00256	2.66660	0.00267	2.562	26.37	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.48640	0.00049	0.51240	0.00051	0.486	26.71	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry	13.16270		13.16270	13.16270	13.16280	13.16280		14.80	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	545.47000	0.54547	548.50590	0.54851	545.470	15.91	0.64	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	2.99490	0.00299	3.41910	0.00342	2.995	25.20	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry	13.16480		13.16480	13.16480	13.16490	13.16490		14.82	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry	13.16690		13.16690	13.16690	13.16690	13.16690		14.86	0.00	0.00	0	1,930.00
\$ / R	On 23/10/2017	Any day expiry	13.21730		13.21730	13.21730	13.21680	13.21680		15.10	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry	13.22570		13.22570	13.22570	13.22520	13.22520		15.18	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	252.05600	0.25206	256.72550	0.25673	252.056	14.66	0.36	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	581.23510	0.58124	585.45630	0.58546	581.235	15.99	0.58	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	166.95520	0.16696	169.59220	0.16959	166.955	17.58	0.25	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	2.93200	0.00293	2.78470	0.00278	2.932	21.62	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry	13.26090		13.26090	13.26090	13.25990	13.25990		15.40	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry	13.29200		13.29200	13.29200	13.29060	13.29060		15.60	0.00	0.00	0	915.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	613.39890	0.61340	617.37650	0.61738	613.399	16.08	0.55	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	11.26860	0.01127	12.16670	0.01217	11.269	22.85	0.02	0.00	0	60.00
\$ / R	On 15/12/2017	Any day expiry	13.32710		13.32710	13.32710	13.32540	13.32540		15.68	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.33330		13.33330	13.33330	13.33160	13.33160		15.76	0.00	19,999,950.00	1,500	118,814.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	40.72350	0.04072	42.57730	0.04258	40.723	14.27	0.07	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	58.66550	0.05867	61.28170	0.06128	58.666	13.69	0.10	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	92.97180	0.09297	96.16950	0.09617	92.972	13.94	0.15	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	134.61460	0.13461	138.26700	0.13827	134.615	14.16	0.20	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	160.98080	0.16098	164.83240	0.16483	160.981	14.27	0.22	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	206.62020	0.20662	210.70950	0.21071	206.620	14.45	0.27	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	350.13320	0.35013	354.38700	0.35439	350.133	15.08	0.38	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	399.37670	0.39938	403.59050	0.40359	399.377	15.28	0.41	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	409.63180	0.40963	413.83380	0.41383	409.632	15.32	0.41	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	441.19980	0.44120	445.35910	0.44536	441.200	15.43	0.43	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	457.42740	0.45743	461.56170	0.46156	457.427	15.49	0.44	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	562.81780	0.56282	565.21500	0.56522	562.818	15.57	0.55	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	536.94840	0.53695	540.93600	0.54094	536.948	15.76	0.49	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	567.32820	0.56733	571.26840	0.57127	567.328	15.87	0.50	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	463.59110	0.46359	465.72320	0.46572	463.591	16.10	0.47	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	368.54980	0.36855	370.28220	0.37028	368.550	16.77	0.39	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	983.60010	0.98360	986.73620	0.98674	983.600	17.22	0.65	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,385.83850	1.38584	1,388.55130	1.38855	1,385.839	18.32	0.75	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	151.51080	0.15151	152.16230	0.15216	151.511	19.28	0.18	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	139.59030	0.13959	140.17420	0.14017	139.590	19.47	0.17	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	138.55810	0.13856	139.13730	0.13914	138.558	19.48	0.17	0.00	0	40,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	105.08010	0.10508	105.45920	0.10546	105.080	20.14	0.13	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	74.26350	0.07426	74.44420	0.07444	74.264	20.99	0.09	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	39.30830	0.03931	39.50820	0.03951	39.308	23.23	0.05	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	37.21150	0.03721	37.41170	0.03741	37.212	23.45	0.05	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	17.89370	0.01789	18.02010	0.01802	17.894	23.67	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.34160	13.34160	13.33980	13.33980		15.80	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	634.26800	0.63427	638.08540	0.63809	634.268	16.13	0.53	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	21.20100	0.02120	21.26380	0.02126	21.201	23.79	0.03	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.35190	13.35190	13.35000	13.35000		15.76	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.36430	13.36430	13.36230	13.36230		15.75	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.37880	13.37880	13.37660	13.37660		15.76	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	470.23140	0.47023	474.31870	0.47432	470.231	15.49	0.43	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	222.26530	0.22227	222.70030	0.22270	222.265	18.70	0.24	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	204.50100	0.20450	204.86130	0.20486	204.501	18.89	0.22	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.42410	13.42410	13.42150	13.42150		15.90	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	542.56880	0.54257	546.32180	0.54632	542.569	15.72	0.44	0.00	0	7,904.00
\$ / R	On 01/02/2018	Any day expiry			13.42610	13.42610	13.42350	13.42350		15.90	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	462.91330	0.46291	466.73210	0.46673	462.913	15.45	0.40	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	166.10010	0.16610	165.92530	0.16593	166.100	19.77	0.17	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.44980	13.44980	13.44720	13.44720		16.02	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.45380	13.45380	13.45120	13.45120		16.04	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.51700	13.51700	13.51460	13.51460		16.17	0.00	0.00	0	21,406.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	115.42580	0.11543	116.13430	0.11613	115.426	14.36	0.14	0.00	0	75,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	233.74290	0.23374	235.18210	0.23518	233.743	14.70	0.24	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	424.34130	0.42434	425.96590	0.42597	424.341	15.30	0.35	0.00	0	63,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	549.98950	0.54999	551.65610	0.55166	549.989	15.74	0.41	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	621.73550	0.62174	623.41450	0.62341	621.736	15.96	0.44	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	955.05180	0.95505	956.76980	0.95677	955.052	16.88	0.56	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,146.59750	1.14660	1,148.32640	1.14833	1,146.598	17.35	0.61	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	328.59050	0.32859	328.02260	0.32802	328.591	18.66	0.28	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	294.39440	0.29439	293.89940	0.29390	294.394	18.94	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	243.82110	0.24382	243.43900	0.24344	243.821	19.44	0.22	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	238.70750	0.23871	238.33420	0.23833	238.708	19.49	0.21	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	209.43860	0.20944	209.13400	0.20913	209.439	19.84	0.19	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	184.33130	0.18433	184.08330	0.18408	184.331	20.19	0.17	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	170.15550	0.17016	169.94110	0.16994	170.155	20.42	0.16	0.00	0	75,000.00
\$ / R	On 25/04/2018	Any day expiry			13.59020	13.59020	13.58790	13.58790		16.33	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,789.18620	1.78919	1,791.16640	1.79117	1,789.186	18.63	0.70	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	255.87630	0.25588	255.99620	0.25600	255.876	19.70	0.21	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.62130	13.62130	13.61900	13.61900		16.36	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.62910	13.62910	13.62670	13.62670		16.35	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.69490	13.69490	13.69230	13.69230		16.49	0.00	0.00	0	100,881.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	23.74710	0.02375	19.62570	0.01963	23.747	13.12	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	460.48380	0.46048	459.68270	0.45968	460.484	15.38	0.33	0.00	0	2,700.00

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	13.00	Put	477.42800	0.47743	476.64350	0.47664	477.428	15.41	0.33	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	500.77070	0.50077	500.03240	0.50003	500.771	15.49	0.34	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	818.34110	0.81834	818.25290	0.81825	818.341	16.40	0.46	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	854.69210	0.85469	854.68320	0.85468	854.692	16.49	0.47	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	455.36460	0.45536	454.29800	0.45430	455.365	18.59	0.32	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	449.37040	0.44937	448.33520	0.44834	449.370	18.63	0.32	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	267.08300	0.26708	267.19080	0.26719	267.083	20.17	0.20	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.80460	13.80460	13.80200	13.80200		16.68	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.87560	13.87560	13.87320	13.87320		16.85	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	26.59040	0.02659	21.24680	0.02125	26.590	12.41	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	465.17130	0.46517	463.55100	0.46355	465.171	15.54	0.29	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	440.38440	0.44038	440.93130	0.44093	440.384	19.78	0.27	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			13.99130	13.99130	13.98910	13.98910		17.15	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.05420	14.05420	14.05220	14.05220		17.25	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.17810	14.17810	14.17630	14.17630		17.41	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.24500	14.24500	14.24340	14.24340		17.52	0.00	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.42370	14.42370	14.42250	14.42250		17.68	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.24700	15.24700	15.24230	15.24230		18.43	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.35250	15.35250	15.25650	15.25650		18.50	0.00	2,834,170,400.00	184,000	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.46260	15.46260	15.45690	15.45690		18.72	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.14350	13.14350	13.14360	13.14360		14.66	0.00	157,722.00	12	408.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.33330	13.33330	13.33160	13.33160		15.76	0.00	133,333.00	10	71.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.51700	13.51700	13.51460	13.51460		16.17	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.69490	13.69490	13.69230	13.69230		16.49	0.00	0.00	0	182.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.87560	13.87560	13.87320	13.87320		17.03	0.00	0.00	0	0.00
£ / R	On 31/07/2017	Any day expiry			17.01990	17.01990	17.01430	17.01430		12.86	0.00	0.00	0	25.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.18360	17.18360	17.17850	17.17850		15.41	0.00	5,704,955.20	332	30,263.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	679.73560	0.67974	681.37450	0.68137	679.736	15.06	0.70	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	87.09400	0.08709	90.23370	0.09023	87.094	17.78	0.15	0.00	0	700.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.48240	17.48240	17.47470	17.47470		16.50	0.00	0.00	0	7,997.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.77620	17.77620	17.76750	17.76750		16.90	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.06290	18.06290	18.05290	18.05290		17.15	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.35700	18.35700	18.34740	18.34740		17.18	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.25790	19.25790	19.25140	19.25140		17.05	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11769	0.11769	0.11804	0.11804		19.64	0.00	0.00	0	5,958.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.11992	0.11992	0.12026	0.12026		16.70	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12218	0.12218	0.12252	0.12252		15.12	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13289	0.13289	0.13327	0.13327		21.33	0.00	0.00	0	0.00
€ / R	On 27/07/2017	Any day expiry			15.16420	15.16420	15.19980	15.19980		13.75	0.00	0.00	0	800.00
€ / R	On 31/07/2017	Any day expiry			15.17090	15.17090	15.20960	15.20960		11.32	0.00	0.00	0	2.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 29/08/2017	Any day expiry			15.26590		15.26590		15.30550	15.30550		13.20	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.33140		15.33140		15.37130	15.37130		14.04	0.00	11,191,922.00	730	93,667.00
€ / R	On 27/09/2017	Any day expiry			15.36100		15.36100		15.40100	15.40100		14.20	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.46080		15.46080		15.50050	15.50050		14.70	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.56470		15.56470		15.60370	15.60370		14.88	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.63000		15.63000		15.66880	15.66880		15.03	0.00	6,252,000.00	400	27,241.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	59.35030		0.05935		55.29010	0.05529	59.350	13.59	0.09	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	344.21720		0.34422		353.89670	0.35390	344.217	16.29	0.34	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.65950		15.65950		15.69800	15.69800		15.00	0.00	0.00	0	800.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.92960		15.92960		15.96870	15.96870		15.33	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	355.88280		0.35588		343.46150	0.34346	355.883	14.32	0.29	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	373.90040		0.37390		360.90940	0.36091	373.900	14.34	0.30	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.22590		16.22590		16.26480	16.26480		15.61	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.53660		17.53660		17.57980	17.57980		16.81	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.26348		94.26348		94.46937	94.46937			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.26690		91.26690		91.47178	91.47178			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.02142		90.02142		90.22503	90.22503			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.19859		92.19859		92.40237	92.40237			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.00274		96.00274		96.20719	96.20719			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.57371		94.57371		94.78650	94.78650			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.65922		96.65922		96.87733	96.87733			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.39489		100.39489		100.61348	100.61348			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			99.75106		99.75106		99.75275	99.75275			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.62490		99.62490		99.62746	99.62746			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.68114		99.68114		99.68915	99.68915			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.77060		99.77060		99.79720	99.79720			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.78289		99.78289		99.78406	99.78406			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			98.90175		98.90175		98.90476	98.90476			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.37552		98.37552		98.38193	98.38193			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.23609		98.23609		98.26303	98.26303			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.53000		98.53000		98.56000	98.56000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			98.85084		98.85084		98.88385	98.88385			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.16948		99.16948		99.20934	99.20934			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.51443		99.51443		99.56351	99.56351			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.47640		95.47640		95.58982	95.58982			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.67063		94.67063		94.79857	94.79857			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			93.84085		93.84085		93.98204	93.98204			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			93.98684		93.98684		94.13968	94.13968			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.15436		96.15436		96.31491	96.31491			0.00	0.00	0	51.00

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 15/03/2022	Interest Rate Swap	96.26102	96.26102	96.26102	96.42801	96.42801				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.43877	97.43877	97.43877	97.61089	97.61089				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.63857	99.63857	99.63857	99.81075	99.81075				0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	548.79600	548.79600	548.79600	548.48100	548.48100				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	558.90600	558.90600	558.90600	558.58600	558.58600				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	569.29100	569.29100	569.29100	568.96700	568.96700				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	580.00100	580.00100	580.00100	579.67300	579.67300				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	631.93800	631.93800	631.93800	631.34300	631.34300				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	643.58000	643.58000	643.58000	642.97400	642.97400				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	655.53900	655.53900	655.53900	654.92400	654.92400				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	667.87000	667.87000	667.87000	667.24800	667.24800				0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	565.97800	565.97800	565.97800	565.40100	565.40100				0.00	350,906,360.00	62	534.00
ALBI	On 02/11/2017	Index Future	576.40500	576.40500	576.40500	575.81700	575.81700				0.00	357,371,100.00	62	62.00
ALBI	On 01/02/2018	Index Future	587.11500	587.11500	587.11500	586.51900	586.51900				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	598.16000	598.16000	598.16000	597.55600	597.55600				0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.41260	10.41260	10.41260	10.43340	10.43340			13.40	0.00	1,561,890.00	150	24,825.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.55080	10.55080	10.55080	10.57040	10.57040			14.29	0.00	1,582,620.00	150	4,749.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.68510	10.68510	10.68510	10.70360	10.70360			14.15	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.81470	10.81470	10.81470	10.83250	10.83250			13.83	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.33660	11.33660	11.33660	11.35480	11.35480			14.08	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.49360	10.49360	10.49360	10.49980	10.49980			12.77	0.00	2,623,400.00	250	620.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.65380	10.65380	10.65380	10.65890	10.65890			13.62	0.00	0.00	0	750.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.80720	10.80720	10.80720	10.81170	10.81170			14.03	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.75190	13.75190	13.75190	13.90280	13.90280			14.39	0.00	4,813,165.00	350	1,215.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.03330	14.03330	14.03330	14.18580	14.18580			15.41	0.00	3,508,325.00	250	750.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.31830	14.31830	14.31830	14.47420	14.47420			15.80	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.59460	15.59460	15.59460	15.76680	15.76680			17.27	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.94090	1.94090	1.94090	1.94090	1.94090			14.32	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.95900	1.95900	1.95900	1.95860	1.95860			14.98	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.97600	1.97600	1.97600	1.97530	1.97530			15.22	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.97740	1.97740	1.97740	1.97660	1.97660			16.30	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.07450	2.07450	2.07450	2.08100	2.08100			14.73	0.00	311,175.00	150	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.11610	2.11610	2.11610	2.12240	2.12240			15.83	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.38530	2.38530	2.38530	2.39250	2.39250			17.43	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00

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	10.74387	78.36435		10.76225	78.25144				0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.84454	76.01789		10.86353	75.90307				0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.95015	77.43020		10.96978	77.31346				0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	11.05346	75.09449		11.07373	74.97584				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	10.99394	81.33690		11.00733	81.24443				0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.09488	78.57415		11.10871	78.48021				0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.19725	80.03385		11.21154	79.93832				0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.30248	77.27762		11.31723	77.18066				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	564.90900	564.90900		564.30400	564.30400				0.00	576,207,180.00	102	107.00
GOVI	On 02/11/2017	GOVI	575.31700	575.31700		574.70000	574.70000				0.00	575,317,000.00	100	374.00
GOVI	On 01/02/2018	GOVI	586.00700	586.00700		585.38100	585.38100				0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	597.03000	597.03000		596.39600	596.39600				0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.68510	1.68510		1.68590	1.68590			14.92	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.71310	1.71310		1.71380	1.71380			15.41	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.73950	1.73950		1.74010	1.74010			16.15	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.86490	1.86490		1.86540	1.86540			17.22	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	127.49253	127.49253		127.53027	127.53027				0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	129.89232	129.89232		129.93197	129.93197				0.00	0.00	0	1,877.00
I2025	On 01/02/2018	Bond Future	131.01029	131.01029		131.05042	131.05042				0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.54073	133.54073		133.58294	133.58294				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	99.26490	99.26490		99.29434	99.29434				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
I2029	On 02/11/2017	Bond Future	100.12614		100.12614		100.15702	100.15702			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	102.02998		102.02998		102.06121	102.06121			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.97268		102.97268		103.00557	103.00557			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	103.91655		103.91655		103.94735	103.94735			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future	104.80038		104.80038		104.83293	104.83293			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	106.79312		106.79312		106.82610	106.82610			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.75736		107.75736		107.79190	107.79190			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	127.87855		127.87855		127.29466	127.29466			0.00	0.00	0	22,707.00
I2038	On 02/11/2017	Bond Future	130.28551		130.28551		129.69202	129.69202			0.00	0.00	0	2,505.00
I2038	On 01/02/2018	Bond Future	131.24191		131.24191		130.63685	130.63685			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	133.77684		133.77684		133.16131	133.16131			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	123.92151		123.92151		124.08297	124.08297			0.00	112,768,574.10	910	21,684.00
I2046	On 02/11/2017	Bond Future	124.67140		124.67140		124.83693	124.83693			0.00	113,450,974.00	910	3,610.00
I2046	On 01/02/2018	Bond Future	127.04197		127.04197		127.21064	127.21064			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	127.88047		127.88047		128.05349	128.05349			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	130.50052		130.50052		130.53913	130.53913			0.00	0.00	0	26,041.00
I2050	On 02/11/2017	Bond Future	132.95672		132.95672		132.99733	132.99733			0.00	0.00	0	1,600.00
I2050	On 01/02/2018	Bond Future	133.79370		133.79370		133.83471	133.83471			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	136.37788		136.37788		136.42105	136.42105			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	246.34100		246.34100		246.28800	246.28800			0.00	0.00	0	1,241.00
IGOV	On 02/11/2017	Index Future	250.97800		250.97800		250.92500	250.92500			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	255.75100		255.75100		255.69600	255.69600			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	260.69100		260.69100		260.63800	260.63800			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future	7.06000		92.94000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	6.93000		93.07000		6.93000	93.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future	6.90000		93.10000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	6.82000		93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	6.76000		93.24000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	6.73000		93.27000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	6.66000		93.34000		6.65000	93.35000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.63000		93.37000		6.61000	93.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.65000		93.35000		6.64000	93.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.70000		93.30000		6.68000	93.32000			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 20/03/2019	Jibar Tradeable Future			6.77000		93.23000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			6.83000		93.17000		6.79000	93.21000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12530		0.12530		0.12520	0.12520			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12520		0.12520		0.12500	0.12500			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12460		0.12460		0.12460	0.12460			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12350		0.12350		0.12410	0.12410			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11570		0.11570		0.11920	0.11920			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.65070		1.65070		1.65260	1.65260		13.25	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.67770		1.67770		1.67950	1.67950		13.73	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.70440		1.70440		1.70620	1.70620		14.43	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.84250		1.84250		1.84580	1.84580		15.31	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.75900		9.75900		9.74840	9.74840		14.09	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.88410		9.88410		9.87210	9.87210		15.04	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			10.00440		10.00440		9.99230	9.99230		14.78	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.60730		10.60730		10.57220	10.57220		15.07	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.28750		1.28750		1.28920	1.28920			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.30090		1.30090		1.30120	1.30120			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.31400		1.31400		1.31440	1.31440			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33320		1.33320		1.33500	1.33500			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.30740		1.30740		1.30700	1.30700			0.00	0.00	0	9,929.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31120		1.31120		1.31080	1.31080			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.31510		1.31510		1.31470	1.31470			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.16650		1.16650		1.16950	1.16950			0.00	9,104,532.50	7,805	5,217.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17230		1.17230		1.17530	1.17530			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.17850		1.17850		1.18160	1.18160			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.52909		113.89765		8.54569	113.78341		7.44	0.00	5,717,889,825.30	50,202	88,483.00
R186	On 03/08/2017	Bond Future	8.65	Put	187.94000		0.18794		246.11000	0.24611	187.940	7.40	0.25	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	68.51000		0.06851		100.28000	0.10028	68.510	7.44	0.11	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.80	Put	38.58000		0.03858		59.96000	0.05996	38.580	7.47	0.07	0.00	0	7,100.00
R186	On 03/08/2017	Bond Future	8.85	Put	20.68000		0.02068		34.27000	0.03427	20.680	7.50	0.04	0.00	0	733.00
R186	On 03/08/2017	Bond Future	9.35	Put	0.00000		0.00000		0.01000	0.00001	0.000	7.79	0.00	0.00	0	733.00
R186	On 03/08/2017	Bond Future	9.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.88	0.00	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.57235		115.99596		8.58960	115.87993		7.29	0.00	5,836,568,719.32	50,317	75,594.00
R186	On 02/11/2017	Bond Future	9.00	Put	702.21000		0.70221		735.75000	0.73575	702.210	7.43	0.26	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.61659		112.85066		8.63453	112.73281		7.42	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.66062		114.97303		8.67929	114.85332		7.29	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	295.23324		295.23324		295.32248	295.32248			0.00	11,218,863.12	38	950.00
R197	On 02/11/2017	Bond Future	300.79044		300.79044		300.88396	300.88396			0.00	11,430,036.72	38	1,400.00
R197	On 01/02/2018	Bond Future	299.45985		299.45985		299.55456	299.55456			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future	305.24381		305.24381		305.34338	305.34338			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	236.64956		236.64956		236.71920	236.71920			0.00	2,427,551,186.48	10,258	20,323.00
R202	On 02/11/2017	Bond Future	241.10407		241.10407		241.17714	241.17714			0.00	2,473,245,550.06	10,258	12,807.00
R202	On 01/02/2018	Bond Future	241.94421		241.94421		242.01820	242.01820			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future	246.61728		246.61728		246.69507	246.69507			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	7.84722		102.95093		7.85811	102.90272		4.91	0.00	55,284,649.41	537	33,649.00
R2023	On 02/11/2017	Bond Future	7.87144		100.91925		7.88288	100.87050		4.44	0.00	56,817,537.75	563	7,577.00
R2023	On 01/02/2018	Bond Future	7.89651		102.79435		7.90859	102.74493		4.47	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	7.91204		100.79731		7.92478	100.74732		4.44	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	9.11476		91.96166		9.13677	91.80902			0.00	1,119,633,210.50	12,175	39,796.00
R2030	On 02/11/2017	Bond Future	9.16656		93.65585		9.18928	93.50064			0.00	1,137,356,642.40	12,144	12,669.00
R2030	On 01/02/2018	Bond Future	9.21989		91.39121		9.24338	91.23329			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future	9.27647		93.10988		9.30074	92.94933			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	9.32026		94.45244		9.33225	94.36352		10.62	0.00	1,378,438,909.36	14,594	17,622.00
R2032	On 02/11/2017	Bond Future	9.37759		92.03588		9.38995	91.94550		11.09	0.00	1,343,171,632.72	14,594	17,454.00
R2032	On 01/02/2018	Bond Future	9.43605		93.74573		9.44878	93.65396		10.70	0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future	9.49359		91.35147		9.50671	91.25823		11.09	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	9.56551		98.05155		9.58263	97.91379			0.00	422,504,128.95	4,309	6,832.00
R2035	On 02/11/2017	Bond Future	9.62774		95.35935		9.64536	95.21942			0.00	410,903,439.15	4,309	4,309.00
R2035	On 01/02/2018	Bond Future	9.69240		97.13115		9.71058	96.98874			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future	9.75245		94.45699		9.77116	94.31230			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	9.64527		90.20229		9.66244	90.06457		12.58	0.00	3,087,894,993.57	34,233	32,581.00

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 02/11/2017	Bond Future		9.70349	91.86409		9.72115	91.72407		12.65	0.00	3,121,541,778.20	33,980	35,938.00
R2037	On 01/02/2018	Bond Future		9.76343	89.31581		9.78161	89.17344		12.78	0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future		9.82598	90.99538		9.84468	90.85071		12.65	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		7.11113	102.17589		7.13519	102.14475		0.99	0.00	0.00	0	41,536.00
R204	On 02/11/2017	Bond Future		7.02531	104.05828		7.05471	104.02685		0.51	0.00	0.00	0	8,290.00
R204	On 01/02/2018	Bond Future		6.87774	101.95323		6.91558	101.92147		0.68	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.58102	103.87070		6.63386	103.83874		0.51	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		9.82055	92.80418		9.83280	92.70066		13.20	0.00	0.00	0	14,239.00
R2040	On 02/11/2017	Bond Future		9.88207	94.51389		9.89466	94.40873		13.32	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.94548	91.76460		9.95844	91.65769		13.45	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		10.01147	93.49021		10.02479	93.38165		13.32	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		9.83536	90.01898		9.85254	89.87224		13.82	0.00	0.00	0	22,110.00
R2044	On 02/11/2017	Bond Future		9.89469	91.67745		9.91236	91.52818		13.97	0.00	0.00	0	2,877.00
R2044	On 01/02/2018	Bond Future		9.95576	89.00054		9.97395	88.84867		14.10	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		10.01918	90.67417		10.03788	90.51984		13.97	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		9.80034	93.67486		9.81238	93.56914		13.67	0.00	3,122,464,108.38	33,333	62,398.00
R2048	On 02/11/2017	Bond Future		9.86054	90.96543		9.87291	90.85804		14.49	0.00	2,676,930,674.04	29,428	64,240.00
R2048	On 01/02/2018	Bond Future		9.92282	92.65550		9.93554	92.54637		13.94	0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future		9.98075	89.96051		9.99381	89.84966		14.49	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		7.28906	100.37978		7.30893	100.33618		1.85	0.00	263,898,441.62	2,629	46,383.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,952.66000	1.95266	1,909.06000	1.90906	1,952.660	1.98	1.00	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.26074	102.22909		7.28291	102.18496		1.40	0.00	260,173,034.05	2,545	3,995.00
R207	On 01/02/2018	Bond Future		7.21996	100.48725		7.24505	100.44256		1.53	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future		7.16750	102.37712		7.19632	102.33198		1.40	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		7.44063	100.21500		7.46607	100.13613		3.01	0.00	1,459,030,185.00	14,559	32,204.00
R208	On 02/11/2017	Bond Future		7.43893	98.66032		7.46640	98.58022		2.50	0.00	1,562,779,468.80	15,840	18,983.00
R208	On 01/02/2018	Bond Future		7.43345	100.49334		7.46326	100.41203		2.57	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 03/05/2018	Bond Future			7.41650		98.98191		7.44901	98.89944		2.50	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.53000		73.85364		9.54691	73.73963		12.50	0.00	26,070,334.92	353	69,358.00
R209	On 02/11/2017	Bond Future			9.58463		72.06525		9.60201	71.94929		13.30	0.00	100,098,632.25	1,389	9,335.00
R209	On 02/11/2017	Bond Future	8.30	Call	63.06000		0.06306		64.06000	0.06406	63.060	12.71	0.03	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	574.98000		0.57498		553.03000	0.55303	574.980	12.86	0.22	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,477.69000		1.47769		1,526.96000	1.52696	1,477.690	13.30	0.40	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	923.49000		0.92349		947.37000	0.94737	923.490	13.53	0.28	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	253.13000		0.25313		259.86000	0.25986	253.130	14.07	0.10	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.64004		73.40409		9.65790	73.28615		12.79	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			9.69447		71.63507		9.71281	71.51521		13.30	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			184.76560		184.76560		184.82105	184.82105			0.00	36,029,292.00	195	1,535.00
R210	On 02/11/2017	Bond Future			185.84430		185.84430		185.90244	185.90244			0.00	10,221,436.50	55	754.00
R210	On 01/02/2018	Bond Future			189.37799		189.37799		189.43683	189.43683			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.58707		190.58707		190.64891	190.64891			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			148.26386		148.26386		148.30856	148.30856			0.00	0.00	0	3,258.00
R212	On 02/11/2017	Bond Future			151.05466		151.05466		151.10157	151.10157			0.00	0.00	0	3,812.00
R212	On 01/02/2018	Bond Future			151.86690		151.86690		151.91441	151.91441			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.80023		154.80023		154.85015	154.85015			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			9.19982		86.20255		9.21668	86.08894		10.35	0.00	231,971,062.05	2,691	60,410.00
R213	On 02/11/2017	Bond Future			9.25428		84.24253		9.27165	84.12706		10.86	0.00	126,111,067.41	1,497	3,794.00
R213	On 01/02/2018	Bond Future			9.31090		85.80774		9.32882	85.69032		10.50	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.36280		83.87158		9.38126	83.75224		10.86	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

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 03/08/2017	Bond Future	9.73014		73.17693		9.74210	73.09413		13.21	0.00	0.00	0	37,004.00
R214	On 02/11/2017	Bond Future	9.78810		71.23035		9.80038	71.14620		14.15	0.00	0.00	0	2,819.00
R214	On 01/02/2018	Bond Future	9.84799		72.55379		9.86060	72.46829		13.56	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.90358		70.62184		9.91651	70.53502		14.15	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	23,036.91000	23,036.91000			23,067.24000	23,067.24000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.66230	9.66230			9.65960	9.65960		13.15	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.70690	10.70690			10.68640	10.68640		15.15	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.64790	3.64790			3.63330	3.63330		12.49	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.56920	3.56920			3.55420	3.55420		14.32	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.43790	3.43790			3.40560	3.40560		15.05	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.44830	1.44830			1.45170	1.45170			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.42510	1.42510			1.42880	1.42880			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.39950	1.39950			1.40300	1.40300			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.20870	1.20870			1.20650	1.20650			0.00	0.00	0	0.00
Total for Derivatives :												44,054,374,929.33	599,427	4,662,520.00
Grand Total:												44,054,374,929.33	599,427	4,662,520.00