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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/07/2017

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 31/07/2017	Any day expiry		13.00960	13.00960		12.99150	12.99150		9.23	0.00	0.00	0	8,297.00
\$ / R	On 04/08/2017	Any day expiry		13.01390	13.01390		12.99360	12.99360		12.54	0.00	0.00	0	1,350.00
\$ / R	On 11/08/2017	Any day expiry		13.02890	13.02890		13.00850	13.00850		12.85	0.00	0.00	0	70.00
\$ / R	On 11/08/2017	Any day expiry	13.20	Call	70.16730	0.07017	68.66340	0.06866	70.167	13.60	0.32	0.00	0	20,000.00
\$ / R	On 16/08/2017	Any day expiry		13.03960	13.03960		13.01920	13.01920		13.24	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry		13.04170	13.04170		13.02130	13.02130		13.34	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	374.76510	0.37477	394.14200	0.39414	374.765	14.62	0.75	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry		13.06730	13.06730		13.04690	13.04690		13.49	0.00	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	515.49930	0.51550	534.09470	0.53409	515.499	15.27	0.76	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	1.22910	0.00123	1.01160	0.00101	1.229	31.15	0.00	0.00	0	60.00
\$ / R	On 30/08/2017	Any day expiry		13.06950	13.06950		13.04900	13.04900		13.54	0.00	0.00	0	202.00
\$ / R	On 31/08/2017	Any day expiry		13.07160	13.07160		13.05110	13.05110		13.62	0.00	0.00	0	3,635.00
\$ / R	On 18/09/2017	Foreign Exchange Future		13.10970	13.10970		13.08920	13.08920		14.18	0.00	612,603,171.30	46,729	804,614.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	13.48560	0.01349	14.92230	0.01492	13.486	14.12	0.05	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	24.62250	0.02462	26.89620	0.02690	24.623	13.72	0.08	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	28.46650	0.02847	31.00030	0.03100	28.467	13.62	0.09	0.00	0	10,000.00

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	12.26	Put	29.29730		0.02930		31.88580	0.03189	29.297	13.60	0.09	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	58.90880		0.05891		63.33070	0.06333	58.909	13.30	0.17	0.00	0	33,025.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	67.12950		0.06713		72.06990	0.07207	67.129	13.35	0.18	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	69.30600		0.06931		74.38210	0.07438	69.306	13.37	0.19	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	80.95180		0.08095		86.72380	0.08672	80.952	13.44	0.21	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	483.63400		0.48363		471.19210	0.47119	483.634	13.66	0.71	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	123.93400		0.12393		131.99210	0.13199	123.934	13.66	0.29	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	141.08680		0.14109		149.95080	0.14995	141.087	13.74	0.31	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	389.49400		0.38949		379.50390	0.37950	389.494	13.89	0.63	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	205.86870		0.20587		217.36510	0.21737	205.869	13.97	0.40	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	334.13760		0.33414		325.78480	0.32578	334.138	14.03	0.57	1,503,087.82	200	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	224.43760		0.22444		236.58480	0.23658	224.438	14.03	0.43	0.00	0	21,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	298.22480		0.29822		312.48150	0.31248	298.225	14.31	0.51	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	304.17770		0.30418		318.56330	0.31856	304.178	14.34	0.51	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	334.76680		0.33477		349.77920	0.34978	334.767	14.51	0.54	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	244.46680		0.24447		238.97920	0.23898	244.467	14.51	0.46	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	366.67700		0.36668		382.27790	0.38228	366.677	14.67	0.57	0.00	0	25,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	469.68100		0.46968		486.83120	0.48683	469.681	15.17	0.64	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	179.38100		0.17938		176.03120	0.17603	179.381	15.17	0.36	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	173.87440		0.17387		170.70470	0.17070	173.874	15.23	0.35	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	165.92210		0.16592		163.01390	0.16301	165.922	15.33	0.34	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	506.22210		0.50622		523.81390	0.52381	506.222	15.33	0.66	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	158.32970		0.15833		155.66850	0.15567	158.330	15.43	0.33	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	153.45780		0.15346		150.95800	0.15096	153.458	15.49	0.32	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	645.55820		0.64556		664.46380	0.66446	645.558	15.92	0.73	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	121.41200		0.12141		119.93740	0.11994	121.412	15.99	0.26	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	744.22190		0.74422		763.78380	0.76378	744.222	16.31	0.77	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	752.56140		0.75256		772.16630	0.77217	752.561	16.34	0.77	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	95.88000		0.09588		95.14930	0.09515	95.880	16.46	0.21	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	94.34860		0.09435		93.65640	0.09366	94.349	16.49	0.21	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	81.63130		0.08163		81.25080	0.08125	81.631	16.75	0.19	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	76.55400		0.07655		76.29190	0.07629	76.554	16.86	0.18	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	69.53960		0.06954		69.43390	0.06943	69.540	17.03	0.16	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	50.61490		0.05061		50.88120	0.05088	50.615	17.61	0.12	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,159.34580		1.15935		1,180.13910	1.18014	1,159.346	17.66	0.88	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,252.24230		1.25224		1,273.14480	1.27314	1,252.242	17.95	0.90	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	41.29510		0.04130		41.70640	0.04171	41.295	17.98	0.10	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,392.78250		1.39278		1,413.71860	1.41372	1,392.783	18.27	0.92	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	30.69440		0.03069		31.11760	0.03112	30.694	18.31	0.08	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	27.92030		0.02792		28.32160	0.02832	27.920	18.38	0.07	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	20.17750		0.02018		20.50040	0.02050	20.178	18.61	0.05	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	19.41570		0.01942		19.72980	0.01973	19.416	18.64	0.05	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	11.73310		0.01173		11.94010	0.01194	11.733	18.99	0.03	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	2.71650		0.00272		2.73940	0.00274	2.716	21.51	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	2.51040	0.00251	2.51050	0.00251	2.510	23.61	0.01	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	2.47720	0.00248	2.47240	0.00247	2.477	24.13	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	2.41150	0.00241	2.39300	0.00239	2.412	25.70	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	2.39110	0.00239	2.36410	0.00236	2.391	26.74	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	2.38940	0.00239	2.36120	0.00236	2.389	26.90	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.40240	0.00040	0.39980	0.00040	0.402	27.00	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.12870	13.12870	13.10820	13.10820		14.34	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	555.39540	0.55540	572.99550	0.57300	555.395	15.56	0.66	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	2.85020	0.00285	2.99970	0.00300	2.850	25.70	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.13090	13.13090	13.11030	13.11030		14.49	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.13300	13.13300	13.11240	13.11240		14.52	0.00	0.00	0	1,930.00
\$ / R	On 23/10/2017	Any day expiry			13.18300	13.18300	13.16210	13.16210		14.66	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.19130	13.19130	13.17040	13.17040		14.73	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	251.17420	0.25117	263.07240	0.26307	251.174	14.28	0.37	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	584.94620	0.58495	604.68970	0.60469	584.946	15.52	0.60	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	143.92100	0.14392	146.03520	0.14604	143.921	17.05	0.23	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	2.53090	0.00253	2.18530	0.00219	2.531	21.69	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.22630	13.22630	13.20520	13.20520		14.85	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.25710	13.25710	13.23580	13.23580		15.08	0.00	0.00	0	915.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	616.04600	0.61605	636.29340	0.63629	616.046	15.66	0.56	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	3.42160	0.00342	7.32250	0.00732	3.422	19.97	0.01	0.00	0	60.00
\$ / R	On 15/12/2017	Any day expiry			13.29190	13.29190	13.27040	13.27040		15.31	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.29810	13.29810	13.27650	13.27650		15.28	0.00	7,247,464.50	545	118,304.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	39.53890	0.03954	40.72520	0.04073	39.539	14.04	0.07	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	59.16460	0.05916	60.87190	0.06087	59.165	13.58	0.11	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	93.25180	0.09325	96.78980	0.09679	93.252	13.78	0.15	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	134.62320	0.13462	140.35420	0.14035	134.623	13.95	0.20	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	160.84430	0.16084	167.90960	0.16791	160.844	14.05	0.23	16,685,126.98	5,500	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	206.29850	0.20630	216.42020	0.21642	206.298	14.19	0.27	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	350.50840	0.35051	364.97350	0.36497	350.508	14.78	0.39	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	399.72670	0.39973	415.38860	0.41539	399.727	14.95	0.42	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	409.98210	0.40998	425.87930	0.42588	409.982	14.98	0.42	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	441.56760	0.44157	458.15570	0.45816	441.568	15.08	0.44	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	457.81170	0.45781	474.73690	0.47474	457.812	15.13	0.45	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	528.03020	0.52803	523.80100	0.52380	528.030	15.20	0.53	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	538.25090	0.53825	557.34100	0.55734	538.251	15.39	0.50	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	568.97120	0.56897	588.50480	0.58850	568.971	15.50	0.51	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	430.75010	0.43075	429.51960	0.42952	430.750	15.71	0.46	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	338.08600	0.33809	338.92860	0.33893	338.086	16.36	0.38	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	990.00220	0.99000	1,013.58010	1.01358	990.002	16.79	0.67	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,396.90940	1.39691	1,422.64330	1.42264	1,396.909	17.86	0.76	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	131.33850	0.13134	135.69610	0.13570	131.339	18.76	0.17	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	120.36960	0.12037	124.79180	0.12479	120.370	18.94	0.15	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	119.42200	0.11942	123.84880	0.12385	119.422	18.95	0.15	0.00	0	40,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	88.94020	0.08894	93.39610	0.09340	88.940	19.59	0.12	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	61.25800	0.06126	65.83570	0.06584	61.258	20.40	0.08	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	27.05440	0.02705	33.79520	0.03380	27.054	22.03	0.04	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	25.12260	0.02512	31.89800	0.03190	25.123	22.19	0.04	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	10.68380	0.01068	14.13520	0.01414	10.684	22.28	0.02	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.30630	13.30630	13.28470	13.28470		15.33	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	636.61950	0.63662	656.79070	0.65679	636.619	15.75	0.54	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	13.50630	0.01351	16.81130	0.01681	13.506	22.53	0.02	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.31650	13.31650	13.29490	13.29490		15.30	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.32890	13.32890	13.30710	13.30710		15.29	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.34320	13.34320	13.32140	13.32140		15.41	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	470.66870	0.47067	487.59770	0.48760	470.669	15.15	0.44	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	198.18350	0.19818	202.49560	0.20250	198.183	18.23	0.22	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	181.39190	0.18139	185.92570	0.18593	181.392	18.42	0.21	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.38830	13.38830	13.36620	13.36620		15.55	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	542.64230	0.54264	560.93450	0.56093	542.642	15.38	0.45	0.00	0	7,904.00
\$ / R	On 01/02/2018	Any day expiry			13.39040	13.39040	13.36820	13.36820		15.55	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	462.73530	0.46274	479.33990	0.47934	462.735	15.14	0.41	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	145.47190	0.14547	151.06810	0.15107	145.472	19.26	0.16	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.41410	13.41410	13.39170	13.39170		15.60	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.41810	13.41810	13.39570	13.39570		15.61	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.48140	13.48140	13.45850	13.45850		15.84	0.00	134,814.00	10	61,106.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	116.13440	0.11613	118.78010	0.11878	116.134	14.25	0.14	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	233.27810	0.23328	241.81220	0.24181	233.278	14.49	0.24	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	423.58120	0.42358	438.73850	0.43874	423.581	15.04	0.36	0.00	0	73,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	549.51890	0.54952	567.04630	0.56705	549.519	15.44	0.42	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	621.49960	0.62150	640.17970	0.64018	621.500	15.65	0.45	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	957.55620	0.95756	979.78760	0.97979	957.556	16.54	0.57	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,150.90660	1.15091	1,174.68590	1.17469	1,150.907	17.00	0.62	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	302.41480	0.30241	304.66680	0.30467	302.415	18.29	0.27	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	269.35940	0.26936	272.28860	0.27229	269.359	18.56	0.24	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	220.75000	0.22075	224.59420	0.22459	220.750	19.02	0.21	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	215.85760	0.21586	219.78550	0.21979	215.858	19.07	0.20	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	187.93430	0.18793	192.31520	0.19232	187.934	19.41	0.18	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	164.11280	0.16411	168.82910	0.16883	164.113	19.74	0.16	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	150.73000	0.15073	155.76820	0.15577	150.730	19.95	0.15	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.55460	13.55460	13.53120	13.53120		15.97	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,797.80440	1.79780	1,823.35260	1.82335	1,797.804	18.28	0.71	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	233.50980	0.23351	237.14250	0.23714	233.510	19.32	0.20	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.58580	13.58580	13.56220	13.56220		16.07	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.59360	13.59360	13.56980	13.56980		16.06	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.65950	13.65950	13.63510	13.63510		16.15	0.00	0.00	0	100,881.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	30.15800	0.03016	22.90410	0.02290	30.158	13.65	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	458.90660	0.45891	473.38820	0.47339	458.907	15.14	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	477.16150		0.47716	491.97930	0.49198	477.162	15.20	0.34	0.00	0	760.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	500.50970		0.50051	515.75040	0.51575	500.510	15.27	0.35	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	818.51670		0.81852	838.31750	0.83832	818.517	16.13	0.47	0.00	0	70,530.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	854.88250		0.85488	875.04050	0.87504	854.883	16.22	0.48	0.00	0	184,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	427.07180		0.42707	428.06300	0.42806	427.072	18.27	0.31	0.00	0	760.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	421.24160		0.42124	422.31450	0.42231	421.242	18.31	0.31	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	245.22780		0.24523	248.44290	0.24844	245.228	19.81	0.19	0.00	0	750.00	
\$ / R	On 13/08/2018	Any day expiry			13.76910		13.76910	13.74420	13.74420		16.35	0.00	0.00	0	70.00	
\$ / R	On 17/09/2018	Foreign Exchange Future			13.84040		13.84040	13.81560	13.81560		16.60	0.00	0.00	0	400.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	31.10280		0.03110	21.90950	0.02191	31.103	12.71	0.04	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	463.81750		0.46382	476.62890	0.47663	463.818	15.35	0.30	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	414.25150		0.41425	416.15670	0.41616	414.252	19.48	0.26	0.00	0	750.00	
\$ / R	On 13/11/2018	Any day expiry			13.95650		13.95650	13.93190	13.93190		16.87	0.00	0.00	0	70.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			14.01960		14.01960	13.99520	13.99520		16.98	0.00	0.00	0	0.00	
\$ / R	On 13/02/2019	Any day expiry			14.14380		14.14380	14.11970	14.11970		17.22	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.21100		14.21100	14.18700	14.18700		17.29	0.00	0.00	0	2,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future			14.39030		14.39030	14.36660	14.36660		17.52	0.00	0.00	0	0.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			15.24370		15.24370	15.21420	15.21420		18.62	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			15.35370		15.35370	15.32330	15.32330		18.71	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			15.46850		15.46850	15.43710	15.43710		18.84	0.00	0.00	0	184,000.00	
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.10970		13.10970	13.08920	13.08920		14.18	0.00	196,645.50	15	409.00	
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.29810		13.29810	13.27650	13.27650		15.28	0.00	66,490.50	5	96.00	
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.48140		13.48140	13.45850	13.45850		15.84	0.00	0.00	0	4.00	
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.65950		13.65950	13.63510	13.63510		16.15	0.00	0.00	0	182.00	
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.84040		13.84040	14.36660	14.36660		16.88	0.00	0.00	0	0.00	
£ / R	On 31/07/2017	Any day expiry			17.06360		17.06360	16.99770	16.99770		12.77	0.00	0.00	0	25.00	
£ / R	On 18/09/2017	Foreign Exchange Future			17.22190		17.22190	17.15110	17.15110		14.76	0.00	162,247,519.90	9,421	72,450.00	
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	689.07160		0.68907	644.89040	0.64489	689.072	14.54	0.72	0.00	0	700.00	
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	77.15790		0.07716	74.33190	0.07433	77.158	17.07	0.14	0.00	0	700.00	
£ / R	On 18/12/2017	Foreign Exchange Future			17.52110		17.52110	17.44720	17.44720		15.91	0.00	0.00	0	9,497.00	
£ / R	On 19/03/2018	Foreign Exchange Future			17.81460		17.81460	17.73810	17.73810		16.45	0.00	0.00	0	420.00	
£ / R	On 18/06/2018	Foreign Exchange Future			18.10250		18.10250	18.02490	18.02490		16.78	0.00	0.00	0	3,033.00	
£ / R	On 17/09/2018	Foreign Exchange Future			18.39580		18.39580	18.31870	18.31870		16.87	0.00	0.00	0	1,654.00	
£ / R	On 14/06/2019	Foreign Exchange Future			19.30360		19.30360	19.22640	19.22640		16.88	0.00	0.00	0	0.00	
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11842		0.11842	0.11751	0.11751		20.01	0.00	0.00	0	5,958.00	
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12067		0.12067	0.11971	0.11971		17.29	0.00	0.00	0	115.00	
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12292		0.12292	0.12196	0.12196		15.59	0.00	0.00	0	0.00	
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13371		0.13371	0.13268	0.13268		21.16	0.00	0.00	0	0.00	
€ / R	On 31/07/2017	Any day expiry			15.28390		15.28390	15.16390	15.16390		8.91	0.00	0.00	0	2.00	
€ / R	On 29/08/2017	Any day expiry			15.37300		15.37300	15.24930	15.24930		12.65	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			15.44000		15.44000		15.31480	15.31480		13.58	0.00	81,121,760.00	5,254	109,694.00
€ / R	On 27/09/2017	Any day expiry			15.47010		15.47010		15.34420	15.34420		13.77	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.56870		15.56870		15.44310	15.44310		14.22	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.67260		15.67260		15.54600	15.54600		14.45	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.74020		15.74020		15.61060	15.61060		14.61	0.00	4,202,633.40	267	27,291.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	48.89390		0.04889		52.46060	0.05246	48.894	13.61	0.08	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	356.45060		0.35645		325.19370	0.32519	356.451	15.68	0.36	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.77080		15.77080		15.63980	15.63980		14.60	0.00	0.00	0	800.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.04030		16.04030		15.90580	15.90580		15.01	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	309.11280		0.30911		352.04000	0.35204	309.113	14.01	0.27	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	325.51380		0.32551		369.99850	0.37000	325.514	14.03	0.28	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.33780		16.33780		16.20290	16.20290		15.32	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.65360		17.65360		17.51390	17.51390		16.51	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.36804		94.36804		94.14357	94.14357			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.37308		91.37308		91.14885	91.14885			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.12759		90.12759		89.90518	89.90518			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.30597		92.30597		92.08235	92.08235			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.10869		96.10869		95.88452	95.88452			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.67789		94.67789		94.44840	94.44840			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.76257		96.76257		96.52972	96.52972			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.49916		100.49916		100.26580	100.26580			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61254		99.61254		99.61254	99.61254			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75182		99.75182		99.74964	99.74964			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.62550		99.62550		99.62327	99.62327			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.68350		99.68350		99.67599	99.67599			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.77646		99.77646		99.76210	99.76210			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.78374		99.78374		99.78176	99.78176			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			98.90238		98.90238		98.89972	98.89972			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.37763		98.37763		98.37124	98.37124			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.24192		98.24192		98.22735	98.22735			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.53000		98.53000		98.51000	98.51000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			98.85162		98.85162		98.83073	98.83073			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.16462		99.16462		99.14421	99.14421			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.50489		99.50489		99.48613	99.48613			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.47636		95.47636		95.42997	95.42997			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.67647		94.67647		94.61492	94.61492			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			93.84999		93.84999		93.77595	93.77595			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			93.99381		93.99381		93.91264	93.91264			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.15398		96.15398		96.07222	96.07222			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.25156		96.25156		96.17093	96.17093			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	97.41981		97.41981		97.33969	97.33969			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.61307		99.61307		99.53111	99.53111			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	547.23400		547.23400		549.46400	549.46400			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	557.31100		557.31100		559.58400	559.58400			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	567.66400		567.66400		569.97700	569.97700			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	578.33000		578.33000		580.69600	580.69600			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	629.80600		629.80600		632.45900	632.45900			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	641.40400		641.40400		644.10900	644.10900			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	653.31900		653.31900		656.07100	656.07100			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	665.59400		665.59400		668.40900	668.40900			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	564.24800		564.24800		566.49500	566.49500			0.00	0.00	0	218.00
ALBI	On 02/11/2017	Index Future	574.63800		574.63800		576.93000	576.93000			0.00	0.00	0	464.00
ALBI	On 01/02/2018	Index Future	585.31300		585.31300		587.64400	587.64400			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	596.31000		596.31000		598.69600	598.69600			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.48360	10.48360		10.43660	10.43660			13.05	0.00	314,508.00	30	25,045.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.62180	10.62180		10.57360	10.57360			13.84	0.00	0.00	0	4,499.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.75710	10.75710		10.70770	10.70770			13.82	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.88760	10.88760		10.83670	10.83670			13.61	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.41650	11.41650		11.36470	11.36470			13.91	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.56140	10.56140		10.47190	10.47190			12.33	0.00	0.00	0	620.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.72130	10.72130		10.63050	10.63050			13.21	0.00	0.00	0	1,250.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.87480	10.87480		10.78290	10.78290			13.65	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.57430	13.57430		13.63020	13.63020			13.88	0.00	22,397,595.00	1,650	2,508.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.85260	13.85260		13.90700	13.90700			14.62	0.00	22,856,790.00	1,650	1,150.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.13250	14.13250		14.18470	14.18470			15.04	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.38790	15.38790		15.45200	15.45200			16.45	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.94140	1.94140		1.93710	1.93710			13.80	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.95980	1.95980		1.95550	1.95550			14.55	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.97680	1.97680		1.97250	1.97250			14.87	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.97830	1.97830		1.97510	1.97510			16.14	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.07690	2.07690		2.06010	2.06010			14.14	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.11790	2.11790		2.10040	2.10040			15.28	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.38060	2.38060		2.36070	2.36070			17.22	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	10.78174	78.13200	78.13200		10.73775	78.40200			0.00	583,333,512.00	7,466	2,000.00
ES33	On 02/11/2017	Bond Future	10.88385	75.78050	75.78050		10.83826	76.05592			0.00	565,777,213.00	7,466	7,754.00
ES33	On 01/02/2018	Bond Future	10.99091	77.18810	77.18810		10.94376	77.46827			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	11.09595	74.84611	74.84611		11.04691	75.13289			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	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	100.00000			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	11.06688	80.83544	80.83544		11.02291	81.13707			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.17051	78.06277	78.06277		11.12491	78.37041			0.00	0.00	0	4,010.00
ES42	On 01/02/2018	Bond Future	11.27559	79.51262	79.51262		11.22845	79.82553			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.38394	76.74477	76.74477		11.33486	77.06505			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	563.15400	563.15400	563.15400		565.49300	565.49300			0.00	152,051,580.00	27	34.00
GOVI	On 02/11/2017	GOVI	573.52400	573.52400	573.52400		575.90900	575.90900			0.00	544,847,800.00	95	492.00
GOVI	On 01/02/2018	GOVI	584.17800	584.17800	584.17800		586.60500	586.60500			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	595.15400	595.15400	595.15400		597.63700	597.63700			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.68070	1.68070	1.68070		1.67850	1.67850		14.50	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.70850	1.70850	1.70850		1.70650	1.70650		15.07	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.73500	1.73500	1.73500		1.73270	1.73270		15.84	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.86070	1.86070	1.86070		1.85830	1.85830		17.06	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	127.47515	127.47515	127.47515		127.47980	127.47980			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	129.87259	129.87259	129.87259		129.87811	129.87811			0.00	0.00	0	1,877.00
I2025	On 01/02/2018	Bond Future	130.98921	130.98921	130.98921		130.99437	130.99437			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.51932	133.51932	133.51932		133.52602	133.52602			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/08/2017	Bond Future	99.45579	99.45579	99.45579		99.25512	99.25512			0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future	100.31900	100.31900	100.31900		100.11510	100.11510			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		102.22590	102.22590		102.01780	102.01780			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		103.17239	103.17239		102.96135	102.96135			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		104.03953	104.03953		103.90629	103.90629			0.00	0.00	0	6,133.00
I2033	On 02/11/2017	Bond Future		104.92421	104.92421		104.78890	104.78890			0.00	0.00	0	401.00
I2033	On 01/02/2018	Bond Future		106.91853	106.91853		106.78040	106.78040			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		107.88516	107.88516		107.74545	107.74545			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		127.86049	127.86049		127.86547	127.86547			0.00	0.00	0	21,645.00
I2038	On 02/11/2017	Bond Future		130.26532	130.26532		130.27094	130.27094			0.00	0.00	0	5,503.00
I2038	On 01/02/2018	Bond Future		131.22037	131.22037		131.22581	131.22581			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		133.75489	133.75489		133.76185	133.76185			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		125.03414	125.03414		124.78656	124.78656			0.00	0.00	0	15,798.00
I2046	On 02/11/2017	Bond Future		125.80301	125.80301		125.55164	125.55164			0.00	44,031,053.50	350	10,185.00
I2046	On 01/02/2018	Bond Future		128.19434	128.19434		127.93758	127.93758			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		129.05506	129.05506		128.79477	128.79477			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		130.48298	130.48298		130.48765	130.48765			0.00	0.00	0	22,989.00
I2050	On 02/11/2017	Bond Future		132.93701	132.93701		132.94230	132.94230			0.00	0.00	0	6,183.00
I2050	On 01/02/2018	Bond Future		133.77231	133.77231		133.77766	133.77766			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		136.35630	136.35630		136.36298	136.36298			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		246.55100	246.55100		246.45800	246.45800			0.00	1,020,721,140.00	414	1,239.00
IGOV	On 02/11/2017	Index Future		251.18800	251.18800		251.09500	251.09500			0.00	1,039,918,320.00	414	414.00
IGOV	On 01/02/2018	Index Future		255.96300	255.96300		255.86700	255.86700			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		260.90700	260.90700		260.81200	260.81200			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		6.90000	93.10000			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		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		6.73000	93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.66000	93.34000		6.66000	93.34000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.63000	93.37000		6.63000	93.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.65000	93.35000		6.65000	93.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.70000	93.30000		6.70000	93.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.77000	93.23000		6.77000	93.23000			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			6.83000		93.17000		6.83000	93.17000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12510		0.12510		0.12500	0.12500			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12480		0.12480		0.12470	0.12470			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12450		0.12450		0.12400	0.12400			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12360		0.12360		0.12350	0.12350			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11580		0.11580		0.12020	0.12020			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.65680		1.65680		1.64920	1.64920		12.71	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.68360		1.68360		1.67570	1.67570		13.97	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.70990		1.70990		1.70170	1.70170		14.07	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.84610		1.84610		1.83830	1.83830		15.14	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.83630		9.83630		9.80570	9.80570		13.65	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.96150		9.96150		9.92990	9.92990		14.48	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			10.08300		10.08300		10.05070	10.05070		14.42	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.67040		10.67040		10.63980	10.63980		14.80	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.28830		1.28830		1.28800	1.28800			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.30170		1.30170		1.29950	1.29950			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.31480		1.31480		1.31090	1.31090			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33670		1.33670		1.33810	1.33810			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.31370		1.31370		1.31030	1.31030			0.00	0.00	0	9,929.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31760		1.31760		1.31410	1.31410			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.32140		1.32140		1.31800	1.31800			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.17780		1.17780		1.17000	1.17000			0.00	3,062,280.00	2,600	9,761.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18360		1.18360		1.17580	1.17580			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18980		1.18980		1.18180	1.18180			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.58322		113.52569		8.51354	114.00481		7.44	0.00	12,131,468,759.09	106,861	63,986.00
R186	On 03/08/2017	Bond Future	8.65	Put	238.64000		0.23864		138.81000	0.13881	238.640	7.40	0.33	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	80.89000		0.08089		44.23000	0.04423	80.890	7.44	0.14	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.80	Put	42.86000		0.04286		23.00000	0.02300	42.860	7.47	0.09	0.00	0	7,100.00
R186	On 03/08/2017	Bond Future	8.85	Put	21.25000		0.02125		11.29000	0.01129	21.250	7.50	0.05	0.00	0	733.00
R186	On 03/08/2017	Bond Future	9.35	Put	0.00000		0.00000		0.00000	0.00000	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			8.62891		115.61612		8.55621	116.10467		7.29	0.00	13,273,193,040.48	114,804	152,513.00
R186	On 02/11/2017	Bond Future	8.75	Put	1,353.44000		1.35344		1,168.03000	1.16803	1,353.440	7.29	0.42	0.00	0	2,500.00
R186	On 02/11/2017	Bond Future	9.00	Put	789.13000		0.78913		667.69000	0.66769	789.130	7.43	0.28	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.67565		112.46331		8.59991	112.96039		7.42	0.00	22,267,735.38	198	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	422.04000		0.42204		504.13000	0.50413	422.040	7.05	0.15	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,838.24000		1.83824		2,068.07000	2.06807	1,838.240	7.33	0.43	0.00	0	1,460.00

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	On 03/05/2018	Bond Future		8.72268	114.57578		8.64330	115.08423		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
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		295.19255	295.19255		295.20356	295.20356			0.00	0.00	0	838.00
R197	On 02/11/2017	Bond Future		300.74408	300.74408		300.75726	300.75726			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future		299.41070	299.41070		299.42291	299.42291			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future		305.19376	305.19376		305.20950	305.20950			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		236.91779	236.91779		236.62655	236.62655			0.00	0.00	0	20,323.00
R202	On 02/11/2017	Bond Future		241.37352	241.37352		241.07813	241.07813			0.00	0.00	0	13,247.00
R202	On 01/02/2018	Bond Future		242.21674	242.21674		241.91528	241.91528			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future		246.89530	246.89530		246.59045	246.59045			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		7.92697	102.59859		7.82687	103.04108		4.91	0.00	155,744,659.62	1,518	33,291.00
R2023	On 02/11/2017	Bond Future		7.95600	100.55960		7.84999	101.01073		4.44	0.00	94,425,464.40	939	23,402.00
R2023	On 01/02/2018	Bond Future		7.98634	102.42758		7.87398	102.88659		4.47	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future		8.00805	100.42130		7.88824	100.89079		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		9.15366	91.69211		9.09412	92.10513			0.00	35,759,922.90	390	39,796.00
R2030	On 02/11/2017	Bond Future		9.20690	93.38051		9.14526	93.80168			0.00	72,836,797.80	780	18,846.00
R2030	On 01/02/2018	Bond Future		9.26171	91.11033		9.19798	91.53884			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future		9.32009	92.82161		9.25386	93.25979			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		9.36404	94.12837		9.30957	94.53182		10.62	0.00	43,299,050.20	460	14,287.00
R2032	On 02/11/2017	Bond Future		9.42293	91.70498		9.36661	92.11627		11.09	0.00	84,368,581.60	920	24,723.00
R2032	On 01/02/2018	Bond Future		9.48295	93.40829		9.42482	93.82679		10.70	0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future		9.54237	91.00551		9.48205	91.43359		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		9.60422	97.74050		9.55981	98.09748			0.00	0.00	0	6,832.00
R2035	On 02/11/2017	Bond Future		9.66779	95.04174		9.62190	95.40580			0.00	0.00	0	4,309.00
R2035	On 01/02/2018	Bond Future		9.73381	96.80726		9.68648	97.17759			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future		9.79547	94.12481		9.74641	94.50377			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

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 03/08/2017	Bond Future		9.68403	89.89186		9.63960	90.24785		12.58	0.00	28,765,395.20	320	32,581.00
R2037	On 02/11/2017	Bond Future		9.74353	91.54712		9.69769	91.91015		12.65	0.00	58,590,156.80	640	50,523.00
R2037	On 01/02/2018	Bond Future		9.80478	88.99250		9.75756	89.36185		12.78	0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future		9.86889	90.66396		9.81998	91.04187		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		7.11211	102.17462		7.07612	102.22124		0.99	0.00	81,637,521.38	799	30,314.00
R204	On 02/11/2017	Bond Future		7.02737	104.05608		6.98249	104.10408		0.51	0.00	107,385,874.56	1,032	16,448.00
R204	On 01/02/2018	Bond Future		6.88092	101.95056		6.82330	101.99895		0.68	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.58938	103.86565		6.50492	103.91678		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		9.85423	92.52002		9.80983	92.89492		13.20	0.00	51,903,731.22	561	13,678.00
R2040	On 02/11/2017	Bond Future		9.91687	94.22369		9.87107	94.60594		13.32	0.00	54,743,963.89	581	581.00
R2040	On 01/02/2018	Bond Future		9.98143	91.46852		9.93425	91.85742		13.45	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		10.04881	93.18643		9.99994	93.58435		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		9.87409	89.68875		9.82467	90.11049		13.82	0.00	1,536,099,221.25	17,127	20,324.00
R2044	On 02/11/2017	Bond Future		9.93468	91.34023		9.88372	91.77034		13.97	0.00	1,657,551,153.81	18,147	18,488.00
R2044	On 01/02/2018	Bond Future		9.99702	88.65669		9.94456	89.09427		14.10	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		10.06196	90.32177		10.00769	90.76923		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		9.83408	93.37916		9.78966	93.76882		13.67	0.00	1,572,505,054.40	16,840	62,398.00
R2048	On 02/11/2017	Bond Future		9.89539	90.66345		9.84957	91.06086		14.49	0.00	1,526,772,498.00	16,840	64,240.00
R2048	On 01/02/2018	Bond Future		9.95878	92.34761		9.91161	92.75187		13.94	0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future		10.01803	89.64475		9.96925	90.05831		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		7.35981	100.22467		7.23372	100.50131		1.85	0.00	1,452,556,142.31	14,493	37,135.00
R207	On 03/08/2017	Bond Future	8.19 Call	1,797.55000	1.79755		2,074.19000	2.07419	1,797.550	1.98	1.00	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.34060	102.07023		7.19883	102.35247		1.40	0.00	1,208,919,804.12	11,844	12,862.00
R207	On 01/02/2018	Bond Future		7.31113	100.32501		7.14998	100.61201		1.53	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future		7.27458	102.20952		7.08678	102.50371		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		7.51084	99.99751		7.38523	100.38702		3.01	0.00	221,994,472.20	2,220	30,344.00

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 02/11/2017	Bond Future			7.51527		98.43793		7.37907	98.83513		2.50	0.00	200,813,377.20	2,040	18,983.00
R208	On 01/02/2018	Bond Future			7.51671		100.26643		7.36861	100.67051		2.57	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.50861		98.74847		7.34565	99.16193		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			9.56883		73.59226		9.52436	73.89172		12.50	0.00	1,418,490,811.50	19,275	61,283.00
R209	On 02/11/2017	Bond Future			9.62469		71.79839		9.57888	72.10368		13.30	0.00	1,865,537,567.37	25,983	17,226.00
R209	On 02/11/2017	Bond Future	8.30	Call	51.22000		0.05122		62.55000	0.06255	51.220	12.71	0.03	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	505.96000		0.50596		576.13000	0.57613	505.960	12.86	0.20	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,567.29000		1.56729		1,452.66000	1.45266	1,567.290	13.30	0.42	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	983.35000		0.98335		904.05000	0.90405	983.350	13.53	0.30	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	270.80000		0.27080		244.79000	0.24479	270.800	14.07	0.11	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.68131		73.13201		9.63421	73.44265		12.79	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			9.73721		71.35621		9.68853	71.67395		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			184.74034		184.74034		184.74713	184.74713			0.00	0.00	0	1,535.00
R210	On 02/11/2017	Bond Future			185.81558		185.81558		185.82364	185.82364			0.00	0.00	0	754.00
R210	On 01/02/2018	Bond Future			189.34749		189.34749		189.35499	189.35499			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.55606		190.55606		190.56576	190.56576			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			148.24316		148.24316		148.24882	148.24882			0.00	0.00	0	3,258.00
R212	On 02/11/2017	Bond Future			151.03112		151.03112		151.03786	151.03786			0.00	0.00	0	3,812.00
R212	On 01/02/2018	Bond Future			151.84192		151.84192		151.84825	151.84825			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.77480		154.77480		154.78285	154.78285			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			9.23870		85.94088		9.18418	86.30814		10.35	0.00	1,795,820,628.48	20,896	44,306.00
R213	On 02/11/2017	Bond Future			9.29454		83.97524		9.23819	84.34968		10.86	0.00	1,886,167,865.64	22,461	19,898.00
R213	On 01/02/2018	Bond Future			9.35255		85.53517		9.29439	85.91613		10.50	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.40612		83.59190		9.34582	83.98156		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

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
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	9.76393		72.94341		9.71948	73.25087		13.21	0.00	1,070,882,202.21	14,681	33,810.00
R214	On 02/11/2017	Bond Future	9.82295		70.99196		9.77717	71.30540		14.15	0.00	1,042,232,964.76	14,681	14,319.00
R214	On 01/02/2018	Bond Future	9.88392		72.31063		9.83683	72.62960		13.56	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.94078		70.37252		9.89215	70.69874		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	23,111.70000		23,111.70000		22,991.69000	22,991.69000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.66590		9.66590		9.62740	9.62740		12.65	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.71260		10.71260		10.66920	10.66920		14.96	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.66720		3.66720		3.64950	3.64950		12.05	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.58260		3.58260		3.56700	3.56700		13.96	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.40720		3.40720		3.41460	3.41460		14.84	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.44260		1.44260		1.44180	1.44180			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.41900		1.41900		1.41850	1.41850			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.39410		1.39410		1.39320	1.39320			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.20100		1.20100		1.20070	1.20070			0.00	0.00	0	0.00
Total for Derivatives :												49,638,054,923.17	538,439	5,222,730.00
Grand Total:												49,638,054,923.17	538,439	5,222,730.00