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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/08/2017

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 04/08/2017	Any day expiry	13.26090	13.26090		13.20100	13.20100		15.19	0.00	0.00	0	1,350.00	
\$ / R	On 11/08/2017	Any day expiry	13.27440	13.27440		13.21620	13.21620		14.12	0.00	0.00	0	70.00	
\$ / R	On 11/08/2017	Any day expiry	13.20	Call	166.25770	0.16626	126.35440	0.12635	166.258	14.37	0.60	0.00	20,000.00	
\$ / R	On 15/08/2017	Any day expiry	13.28320	13.28320		13.19620	13.19620		14.01	0.00	0.00	0	0.00	
\$ / R	On 15/08/2017	Any day expiry	13.17	Put	96.23160	0.09623	0.00000	0.00000	96.232	14.12	0.37	4,924,821.84	1,000	1,000.00
\$ / R	On 16/08/2017	Any day expiry	13.28540	13.28540		13.22700	13.22700		14.16	0.00	0.00	0	0.00	
\$ / R	On 17/08/2017	Any day expiry	13.28760	13.28760		13.22920	13.22920		14.27	0.00	0.00	0	0.00	
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	194.13070	0.19413	226.06840	0.22607	194.131	14.47	0.56	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry	13.31400	13.31400		13.25530	13.25530		14.29	0.00	0.00	0	910.00	
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	328.56660	0.32857	365.27950	0.36528	328.567	15.08	0.62	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	1.02930	0.00103	1.01680	0.00102	1.029	30.51	0.00	0.00	0	60.00
\$ / R	On 30/08/2017	Any day expiry	13.31620	13.31620		13.25740	13.25740		14.35	0.00	0.00	0	202.00	
\$ / R	On 31/08/2017	Any day expiry	13.31840	13.31840		13.25960	13.25960		14.38	0.00	39,870,000.00	3,000	6,325.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.35920	13.35920		13.29830	13.29830		14.71	0.00	1,191,827,668.80	89,214	707,213.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	6.79440	0.00679	8.71400	0.00871	6.794	15.19	0.02	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	12.68600	0.01269	15.59410	0.01559	12.686	14.77	0.04	0.00	0	1,000.00

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	12.25	Put	14.75940	0.01476	17.97200	0.01797	14.759	14.67	0.05	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	15.20970	0.01521	18.48620	0.01849	15.210	14.65	0.05	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	30.51990	0.03052	35.69970	0.03570	30.520	14.16	0.09	0.00	0	33,025.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	34.11530	0.03412	39.69150	0.03969	34.115	14.07	0.10	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	35.07110	0.03507	40.75020	0.04075	35.071	14.05	0.11	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	40.21290	0.04021	46.43220	0.04643	40.213	13.95	0.12	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	671.17180	0.67117	621.08870	0.62109	671.172	13.82	0.83	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	61.97180	0.06197	72.78870	0.07279	61.972	13.82	0.17	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	72.59910	0.07260	84.58660	0.08459	72.599	13.89	0.19	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	556.82420	0.55682	510.40530	0.51041	556.824	14.04	0.76	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	115.19120	0.11519	131.25520	0.13126	115.191	14.13	0.27	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	487.21370	0.48721	443.46270	0.44346	487.214	14.19	0.71	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	128.01370	0.12801	145.16270	0.14516	128.014	14.19	0.29	0.00	0	21,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	180.10200	0.18010	201.19140	0.20119	180.102	14.40	0.37	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	184.25710	0.18426	205.63690	0.20564	184.257	14.41	0.37	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	205.91750	0.20592	228.74640	0.22875	205.918	14.49	0.40	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	365.11750	0.36512	327.04640	0.32705	365.118	14.49	0.60	48,219,925.20	6,000	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	229.03790	0.22904	253.32440	0.25332	229.038	14.56	0.43	0.00	0	25,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	308.71860	0.30872	339.43620	0.33944	308.719	14.87	0.51	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	267.91860	0.26792	237.73620	0.23774	267.919	14.87	0.49	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	259.94580	0.25995	230.40010	0.23040	259.946	14.94	0.48	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	248.38660	0.24839	219.78400	0.21978	248.387	15.04	0.46	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	339.18660	0.33919	371.48400	0.37148	339.187	15.04	0.54	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	237.29700	0.23730	209.62000	0.20962	237.297	15.13	0.45	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	230.15890	0.23016	203.08760	0.20309	230.159	15.20	0.44	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	459.22590	0.45923	496.78780	0.49679	459.226	15.62	0.63	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	182.68100	0.18268	159.88200	0.15988	182.681	15.68	0.36	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	547.20420	0.54720	587.86470	0.58786	547.204	16.01	0.68	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	554.79030	0.55479	595.69320	0.59569	554.790	16.04	0.68	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	144.69220	0.14469	125.64260	0.12564	144.692	16.17	0.30	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	142.45720	0.14246	123.63820	0.12364	142.457	16.20	0.30	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	123.82490	0.12382	106.98050	0.10698	123.825	16.50	0.26	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	116.35340	0.11635	100.32620	0.10033	116.353	16.63	0.25	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	105.99660	0.10600	90.87740	0.09088	105.997	16.82	0.23	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	76.84020	0.07684	65.25510	0.06526	76.840	17.39	0.17	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	935.21170	0.93521	984.83620	0.98484	935.212	17.44	0.83	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,024.19790	1.02420	1,075.25380	1.07525	1,024.198	17.73	0.85	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	62.39240	0.06239	52.68200	0.05268	62.392	17.76	0.15	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,160.73880	1.16074	1,213.62250	1.21362	1,160.739	18.15	0.88	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	47.62630	0.04763	39.93340	0.03993	47.626	18.24	0.11	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	44.01910	0.04402	36.83650	0.03684	44.019	18.38	0.11	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	33.55140	0.03355	27.49200	0.02749	33.551	18.83	0.08	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	32.31670	0.03232	26.46870	0.02647	32.317	18.86	0.08	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	19.73450	0.01973	16.10280	0.01610	19.735	19.21	0.05	0.00	0	10,600.00

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	16.00	Call	2.81180	0.00281	2.54710	0.00255	2.812	20.57	0.01	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	2.52000	0.00252	2.32620	0.00233	2.520	22.71	0.01	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	2.47090	0.00247	2.29060	0.00229	2.471	23.25	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	2.36520	0.00237	2.21870	0.00222	2.365	24.85	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	2.32290	0.00232	2.19480	0.00219	2.323	25.92	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	2.31820	0.00232	2.19260	0.00219	2.318	26.08	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.68990	0.00069	0.59610	0.00060	0.690	27.79	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.37990	13.37990	13.31760	13.31760		14.81	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	386.81060	0.38681	419.91170	0.41991	386.811	15.26	0.55	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	3.27960	0.00328	3.09710	0.00310	3.280	25.27	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.38210	13.38210	13.31980	13.31980		14.96	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.38440	13.38440	13.32190	13.32190		14.98	0.00	0.00	0	1,930.00
\$ / R	On 23/10/2017	Any day expiry			13.43590	13.43590	13.37240	13.37240		15.12	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.44430	13.44430	13.38080	13.38080		15.19	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	163.18800	0.16319	182.82910	0.18283	163.188	14.31	0.27	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	430.21440	0.43021	464.16260	0.46416	430.214	15.31	0.51	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	197.95550	0.19796	179.60310	0.17960	197.955	16.87	0.30	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	4.41950	0.00442	3.80210	0.00380	4.419	22.19	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.48040	13.48040	13.41620	13.41620		15.36	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.51240	13.51240	13.44730	13.44730		15.46	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	469.31460	0.46931	500.25760	0.50026	469.315	15.46	0.48	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	7.81260	0.00781	5.02730	0.00503	7.813	21.15	0.01	0.00	0	60.00
\$ / R	On 15/12/2017	Any day expiry			13.54860	13.54860	13.48250	13.48250		15.66	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.55500	13.55500	13.48880	13.48880		15.64	0.00	28,167,290.00	2,078	118,454.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	30.53150	0.03053	32.73800	0.03274	30.532	14.96	0.06	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	43.73310	0.04373	46.54520	0.04655	43.733	14.36	0.08	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	59.41800	0.05942	65.67380	0.06567	59.418	13.89	0.10	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	89.15910	0.08916	97.69840	0.09770	89.159	14.07	0.14	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	108.56680	0.10857	118.47170	0.11847	108.567	14.16	0.17	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	143.02900	0.14303	155.17570	0.15518	143.029	14.30	0.20	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	253.90510	0.25391	272.20030	0.27220	253.905	14.73	0.31	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	294.41020	0.29441	314.66650	0.31467	294.410	14.90	0.34	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	302.93180	0.30293	323.58470	0.32358	302.932	14.93	0.34	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	329.32920	0.32933	351.18000	0.35118	329.329	15.03	0.36	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	342.99690	0.34300	365.44730	0.36545	342.997	15.08	0.37	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	666.70140	0.66670	623.74940	0.62375	666.701	15.14	0.61	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	410.83790	0.41084	436.08850	0.43609	410.838	15.31	0.42	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	436.65780	0.43666	462.90690	0.46291	436.658	15.39	0.43	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	545.73420	0.54573	507.76440	0.50776	545.734	15.55	0.54	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	430.35010	0.43035	398.79550	0.39880	430.350	16.17	0.45	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	812.70160	0.81270	850.76270	0.85076	812.702	16.59	0.60	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,194.55420	1.19455	1,239.98900	1.23999	1,194.554	17.65	0.71	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	170.91910	0.17092	155.29470	0.15529	170.919	18.66	0.21	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	156.73440	0.15673	142.19370	0.14219	156.734	18.84	0.19	0.00	0	1,900.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	155.50940	0.15551	141.06250	0.14106	155.509	18.86	0.19	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	115.88050	0.11588	104.61300	0.10461	115.880	19.48	0.15	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	79.83240	0.07983	71.68580	0.07169	79.832	20.31	0.10	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	36.87980	0.03688	32.17260	0.03217	36.880	22.15	0.05	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	34.40920	0.03441	29.91700	0.02992	34.409	22.33	0.05	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	17.32610	0.01733	14.37010	0.01437	17.326	22.91	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.56360	13.56360	13.49710	13.49710		15.67	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	495.47470	0.49547	523.38130	0.52338	495.475	15.59	0.46	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	21.15980	0.02116	17.75670	0.01776	21.160	23.12	0.03	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.57420	13.57420	13.50740	13.50740		15.73	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.58700	13.58700	13.51990	13.51990		15.72	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.60190	13.60190	13.53440	13.53440		15.73	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	358.08910	0.35809	379.88100	0.37988	358.089	15.08	0.36	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	249.94480	0.24994	229.47720	0.22948	249.945	18.05	0.27	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	230.54030	0.23054	211.44930	0.21145	230.540	18.29	0.25	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.64880	13.64880	13.58000	13.58000		15.85	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	409.23790	0.40924	0.00000	0.00000	409.238	15.24	0.38	534,612,530.40	104,000	104,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	423.68170	0.42368	445.99300	0.44599	423.682	15.29	0.38	0.00	0	7,904.00
\$ / R	On 01/02/2018	Any day expiry			13.65100	13.65100	13.58210	13.58210		15.85	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	355.07850	0.35508	375.08660	0.37509	355.078	15.05	0.34	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	183.31510	0.18332	167.12260	0.16712	183.315	19.16	0.19	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.67640	13.67640	13.60630	13.60630		15.88	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.68070	13.68070	13.61030	13.61030		15.98	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.74850	13.74850	13.67450	13.67450		16.11	0.00	274,970.00	20	111,332.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	85.32280	0.08532	92.30240	0.09230	85.323	14.47	0.11	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	173.30210	0.17330	183.21830	0.18322	173.302	14.52	0.19	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	327.55510	0.32756	345.91080	0.34591	327.555	14.95	0.30	0.00	0	73,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	434.77000	0.43477	458.03180	0.45803	434.770	15.31	0.36	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	497.97110	0.49797	523.04680	0.52305	497.971	15.52	0.39	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	800.25960	0.80026	833.45490	0.83345	800.260	16.37	0.51	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	979.21880	0.97922	1,016.34550	1.01635	979.219	16.83	0.57	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	367.08540	0.36709	340.15460	0.34015	367.085	18.10	0.31	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	330.70330	0.33070	304.30590	0.30431	330.703	18.46	0.28	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	272.30160	0.27230	249.40840	0.24941	272.302	18.94	0.24	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	266.33010	0.26633	243.87580	0.24388	266.330	18.99	0.24	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	232.17530	0.23218	212.30590	0.21231	232.175	19.32	0.21	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	202.92420	0.20292	185.35970	0.18536	202.924	19.66	0.19	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	186.44080	0.18644	170.21480	0.17021	186.441	19.87	0.17	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.82690	13.82690	13.74880	13.74880		16.20	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,596.69940	1.59670	1,644.99720	1.64500	1,596.699	18.12	0.67	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	284.38620	0.28439	261.91700	0.26192	284.386	19.24	0.23	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.86060	13.86060	13.78070	13.78070		16.30	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.86890	13.86890	13.78870	13.78870		16.29	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.93990	13.93990	13.85620	13.85620		16.43	0.00	0.00	0	100,881.00

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	11.00	Put	15.75380	0.01575	24.72600	0.02473	15.754	13.12	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	369.69270	0.36969	387.10120	0.38710	369.693	15.15	0.28	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	384.44180	0.38444	402.37340	0.40237	384.442	15.18	0.29	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	403.37750	0.40338	421.96810	0.42197	403.378	15.22	0.30	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	681.56430	0.68156	711.79990	0.71180	681.564	15.96	0.41	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	714.80960	0.71481	745.89710	0.74590	714.810	16.05	0.42	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	506.86630	0.50687	472.88500	0.47288	506.866	18.12	0.35	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	500.46170	0.50046	466.81540	0.46682	500.462	18.17	0.34	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	294.61800	0.29462	272.08590	0.27209	294.618	19.72	0.22	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.05610	14.05610	13.96850	13.96850		16.60	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.12690	14.12690	14.04140	14.04140		16.79	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	19.69000	0.01969	31.40000	0.03140	19.690	12.57	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	379.40610	0.37941	395.54540	0.39555	379.406	15.30	0.25	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	483.72820	0.48373	451.00400	0.45100	483.728	19.37	0.29	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.24230	14.24230	14.16020	14.16020		17.12	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.30510	14.30510	14.22480	14.22480		17.24	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.42850	14.42850	14.35190	14.35190		17.42	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.49530	14.49530	14.42070	14.42070		17.54	0.00	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.67350	14.67350	14.60410	14.60410		17.72	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.55030	15.55030	15.47800	15.47800		18.46	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.66410	15.66410	15.59080	15.59080		18.51	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.78280	15.78280	15.70840	15.70840		18.76	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.35920	13.35920	13.29830	13.29830		14.71	0.00	160,310.40	12	413.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.55500	13.55500	13.48880	13.48880		15.63	0.00	338,875.00	25	126.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.74850	13.74850	13.67450	13.67450		16.10	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.93990	13.93990	13.85620	13.85620		16.43	0.00	0.00	0	182.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.67350	14.67350	14.60410	14.60410		17.08	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.69150	17.69150	17.53930	17.53930		15.53	0.00	626,438,323.50	35,409	105,307.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	1,062.28300	1.06228	933.10940	0.93311	1,062.283	15.10	0.86	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	153.46150	0.15346	118.72410	0.11872	153.461	17.04	0.24	4,308,645.81	1,000	300.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.00310	18.00310	17.84290	17.84290		16.44	0.00	47,888,246.00	2,660	9,997.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.31290	18.31290	18.14130	18.14130		16.83	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.62020	18.62020	18.43580	18.43580		17.04	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.92460	18.92460	18.73600	18.73600		17.10	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.83050	19.83050	19.66140	19.66140		17.06	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12151	0.12151	0.12065	0.12065		21.00	0.00	2,308.63	19	5,939.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12384	0.12384	0.12294	0.12294		18.84	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12622	0.12622	0.12523	0.12523		16.99	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13729	0.13729	0.13630	0.13630		20.59	0.00	0.00	0	0.00
€ / R	On 29/08/2017	Any day expiry			15.73420	15.73420	15.63810	15.63810		13.45	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			15.80490		15.80490		15.70610	15.70610		13.99	0.00	67,360,483.80	4,262	109,642.00
€ / R	On 27/09/2017	Any day expiry			15.83750		15.83750		15.73690	15.73690		14.08	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.93900		15.93900		15.83660	15.83660		14.37	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			16.04650		16.04650		15.94190	15.94190		14.66	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.11630		16.11630		16.01050	16.01050		14.74	0.00	73,441,979.10	4,557	31,507.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	33.48780		0.03349		37.01600	0.03702	33.488	14.52	0.05	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	481.60650		0.48161		437.83290	0.43783	481.607	15.22	0.45	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.14820		16.14820		16.04180	16.04180		14.80	0.00	0.00	0	800.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.43130		16.43130		16.31540	16.31540		15.22	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	215.20200		0.21520		238.94540	0.23895	215.202	14.05	0.20	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	227.82250		0.22782		252.41710	0.25242	227.823	14.07	0.21	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.74760		16.74760		16.61900	16.61900		15.55	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.07880		18.07880		17.96090	17.96090		16.68	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.65888		94.65888		94.64353	94.64353			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.68849		91.68849		91.66532	91.66532			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.46203		90.46203		90.43607	90.43607			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.64797		92.64797		92.62759	92.62759			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.44722		96.44722		96.44168	96.44168			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.01931		95.01931		95.03053	95.03053			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.10333		97.10333		97.12974	97.12974			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.83872		100.83872		100.87125	100.87125			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61253		99.61253		99.61254	99.61254			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.76149		99.76149		99.75555	99.75555			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.63629		99.63629		99.63172	99.63172			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.70067		99.70067		99.69733	99.69733			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.79713		99.79713		99.80104	99.80104			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.79313		99.79313		99.78759	99.78759			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			98.91435		98.91435		98.90888	98.90888			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.39451		98.39451		98.39096	98.39096			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.26257		98.26257		98.26664	98.26664			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.56000		98.56000		98.57000	98.57000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			98.87527		98.87527		98.89155	98.89155			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.19983		99.19983		99.21478	99.21478			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.55400		99.55400		99.56450	99.56450			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.56855		95.56855		95.58909	95.58909			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.78058		94.78058		94.79930	94.79930			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			93.96725		93.96725		93.98486	93.98486			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.13082		94.13082		94.14546	94.14546			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.31257		96.31257		96.32346	96.32346			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.43095		96.43095		96.43902	96.43902			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		97.62027	97.62027		97.62569	97.62569			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.82361	99.82361		99.82995	99.82995			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		546.62000	546.62000		546.82100	546.82100			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		556.68000	556.68000		556.88700	556.88700			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		567.01300	567.01300		567.22400	567.22400			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		577.67800	577.67800		577.89400	577.89400			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		628.75700	628.75700		628.73400	628.73400			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		640.32700	640.32700		640.30800	640.30800			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		652.21300	652.21300		652.19400	652.19400			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		664.48100	664.48100		664.46200	664.46200			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		563.42100	563.42100		563.44300	563.44300			0.00	0.00	0	88.00
ALBI	On 02/11/2017	Index Future		573.78900	573.78900		573.81500	573.81500			0.00	0.00	0	594.00
ALBI	On 01/02/2018	Index Future		584.44000	584.44000		584.46600	584.46600			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future		595.43300	595.43300		595.46000	595.46000			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.66020	10.66020		10.60780	10.60780		13.42	0.00	5,031,614.40	472	25,455.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.80400	10.80400		10.74730	10.74730		14.17	0.00	29,981,100.00	2,775	6,890.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.94690	10.94690		10.88410	10.88410		14.14	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		11.08810	11.08810		11.01700	11.01700		13.92	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.61790	11.61790		11.55810	11.55810		14.09	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		10.70440	10.70440		10.64090	10.64090		13.02	0.00	0.00	0	620.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.87050	10.87050		10.80190	10.80190		13.70	0.00	0.00	0	1,250.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		11.03170	11.03170		10.95650	10.95650		14.11	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.87630	13.87630		13.82520	13.82520		14.12	0.00	0.00	0	2,508.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.16470	14.16470		14.10790	14.10790		14.78	0.00	0.00	0	1,150.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.45770	14.45770		14.39260	14.39260		15.19	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		15.74500	15.74500		15.68470	15.68470		16.35	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.98180	1.98180		1.97100	1.97100		14.53	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.00080	2.00080		1.98940	1.98940		15.02	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.01880	2.01880		2.00630	2.00630		15.25	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.02010	2.02010		2.00730	2.00730		16.39	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future		2.12650	2.12650		2.11410	2.11410		14.81	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.16910	2.16910		2.15570	2.15570		29.38	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.43780	2.43780		2.42460	2.42460		17.41	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	10.80956	77.96199		10.80568	77.98567				0.00	128,637,283.50	1,650	2,000.00
ES33	On 02/11/2017	Bond Future	10.91273	75.60682		10.90866	75.63126				0.00	124,751,253.00	1,650	9,404.00
ES33	On 01/02/2018	Bond Future	11.02103	77.00994		11.01681	77.03487				0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	11.12688	74.66608		11.12249	74.69160				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	11.08463	80.71424		11.08578	80.70640				0.00	312,929,108.48	3,877	7,957.00
ES42	On 02/11/2017	Bond Future	11.18899	77.93869		11.19012	77.93111				0.00	302,168,301.13	3,877	7,887.00
ES42	On 01/02/2018	Bond Future	11.29492	79.38494		11.29610	79.37716				0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.40373	76.61627		11.40493	76.60849				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	562.28600	562.28600		562.32000	562.32000				0.00	0.00	0	34.00
GOVI	On 02/11/2017	GOVI	572.63400	572.63400		572.67100	572.67100				0.00	0.00	0	493.00
GOVI	On 01/02/2018	GOVI	583.26300	583.26300		583.30100	583.30100				0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	594.23400	594.23400		594.27400	594.27400				0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.71210	1.71210		1.70480	1.70480			14.47	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.74120	1.74120		1.73330	1.73330			15.65	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.76900	1.76900		1.75990	1.75990			15.73	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.89660	1.89660		1.88810	1.88810			17.38	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	127.50964	127.50964		127.47033	127.47033				0.00	116,543,810.96	914	1,914.00
I2025	On 02/11/2017	Bond Future	129.90559	129.90559		129.86690	129.86690				0.00	118,733,709.26	914	2,291.00
I2025	On 01/02/2018	Bond Future	131.02019	131.02019		130.98142	130.98142				0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.55437	133.55437		133.51311	133.51311				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	99.44854	99.44854		99.45212	99.45212				0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future	100.31565	100.31565		100.31464	100.31464				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		102.22025	102.22025		102.21985	102.21985			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		103.16939	103.16939		103.16760	103.16760			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		104.03200	104.03200		104.03570	104.03570			0.00	0.00	0	6,133.00
I2033	On 02/11/2017	Bond Future		104.91463	104.91463		104.91956	104.91956			0.00	0.00	0	401.00
I2033	On 01/02/2018	Bond Future		106.90675	106.90675		106.91223	106.91223			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		107.87591	107.87591		107.88014	107.88014			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		127.85074	127.85074		127.85551	127.85551			0.00	319,498,999.26	2,499	21,645.00
I2038	On 02/11/2017	Bond Future		130.25304	130.25304		130.25928	130.25928			0.00	325,502,346.96	2,499	8,002.00
I2038	On 01/02/2018	Bond Future		131.20511	131.20511		131.21222	131.21222			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		133.74295	133.74295		133.74844	133.74844			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		125.15122	125.15122		125.02960	125.02960			0.00	125,151,220.00	1,000	14,798.00
I2046	On 02/11/2017	Bond Future		125.92905	125.92905		125.79743	125.79743			0.00	125,929,050.00	1,000	11,185.00
I2046	On 01/02/2018	Bond Future		128.32015	128.32015		128.18668	128.18668			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		129.18669	129.18669		129.04904	129.04904			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		130.47362	130.47362		130.47800	130.47800			0.00	209,801,580.96	1,608	22,839.00
I2050	On 02/11/2017	Bond Future		132.92524	132.92524		132.93113	132.93113			0.00	193,804,999.92	1,458	7,641.00
I2050	On 01/02/2018	Bond Future		133.75775	133.75775		133.76459	133.76459			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		136.34491	136.34491		136.35012	136.35012			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		246.49000	246.49000		246.48700	246.48700			0.00	4,929,800.00	2	758.00
IGOV	On 02/11/2017	Index Future		251.12000	251.12000		251.11900	251.11900			0.00	0.00	0	864.00
IGOV	On 01/02/2018	Index Future		255.88800	255.88800		255.88900	255.88900			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		260.83800	260.83800		260.83600	260.83600			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			0.12750		0.12750		0.12690	0.12690			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12640		0.12640		0.12630	0.12630			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12570		0.12570		0.12570	0.12570			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12550		0.12550		0.12520	0.12520			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11960		0.11960		0.11990	0.11990			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.69230		1.69230		1.68480	1.68480		13.72	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.72020		1.72020		1.71200	1.71200		13.98	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.74800		1.74800		1.73860	1.73860		14.60	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.88970		1.88970		1.87950	1.87950		15.42	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.99520		9.99520		9.96190	9.96190		14.25	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			10.12520		10.12520		10.08850	10.08850		14.88	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			10.25390		10.25390		10.21080	10.21080		14.78	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.85080		10.85080		10.81360	10.81360		15.00	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.30420		1.30420		1.30010	1.30010			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31810		1.31810		1.31060	1.31060			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.33200		1.33200		1.32060	1.32060			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35230		1.35230		1.35570	1.35570			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.32430		1.32430		1.31890	1.31890			0.00	10,342,783.00	7,810	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.32820		1.32820		1.32280	1.32280			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.33200		1.33200		1.32670	1.32670			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.18310		1.18310		1.18110	1.18110			0.00	11,746,999.90	9,929	1,951.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18900		1.18900		1.18690	1.18690			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19510		1.19510		1.19310	1.19310			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.61222		113.32708		8.61277	113.32332		7.44	0.00	2,765,180,752.00	24,400	53,284.00
R186	On 03/08/2017	Bond Future	8.65	Put	143.46000		0.14346		197.69000	0.19769	143.460	7.53	0.34	2,312,826.08	60	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	19.53000		0.01953		43.39000	0.04339	19.530	7.59	0.07	675,089.67	86	3,654.00
R186	On 03/08/2017	Bond Future	8.80	Put	5.32000		0.00532		16.75000	0.01675	5.320	7.62	0.02	0.00	0	7,100.00
R186	On 03/08/2017	Bond Future	8.85	Put	1.17000		0.00117		5.64000	0.00564	1.170	7.65	0.01	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	7.96	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	8.05	0.00	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.65926		115.41301		8.65975	115.40973		7.30	0.00	2,615,720,458.64	22,664	171,685.00
R186	On 02/11/2017	Bond Future	8.75	Put	1,407.04000		1.40704		1,417.45000	1.41745	1,407.040	7.30	0.44	0.00	0	2,500.00
R186	On 02/11/2017	Bond Future	9.00	Put	816.09000		0.81609		825.05000	0.82505	816.090	7.43	0.29	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.70760		112.25450		8.70810	112.25123		7.43	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	378.84000		0.37884		381.73000	0.38173	378.840	7.05	0.14	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,724.56000		1.72456		1,729.38000	1.72938	1,724.560	7.33	0.42	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 01/02/2018	Bond Future	9.00	Put	1,560.64000		1.56064		0.00000	0.00000	1,560.640	7.57	0.37	254,170,335.23	6,200	6,200.00
R186	On 03/05/2018	Bond Future			8.75568		114.36531		8.75618	114.36212		7.30	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			295.17005		295.17005		295.18106	295.18106			0.00	0.00	0	838.00
R197	On 02/11/2017	Bond Future			300.71649		300.71649		300.73075	300.73075			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			299.37633		299.37633		299.39231	299.39231			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.16674		305.16674		305.17915	305.17915			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			236.90103		236.90103		236.90911	236.90911			0.00	519,287,057.76	2,192	19,703.00
R202	On 02/11/2017	Bond Future			241.35233		241.35233		241.36307	241.36307			0.00	527,837,545.71	2,187	15,219.00
R202	On 01/02/2018	Bond Future			242.19045		242.19045		242.20270	242.20270			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			246.87482		246.87482		246.88418	246.88418			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			7.96142		102.44686		7.95174	102.48947		4.90	0.00	1,386,720,696.96	13,536	28,136.00
R2023	On 02/11/2017	Bond Future			7.99265		100.40421		7.98228	100.44815		4.45	0.00	1,386,582,140.10	13,810	34,713.00
R2023	On 01/02/2018	Bond Future			8.02564		102.26764		8.01464	102.31238		4.47	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			8.04927		100.26040		8.03755	100.30612		4.45	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			9.16247		91.63122		9.16809	91.59240			0.00	755,682,671.34	8,247	38,086.00
R2030	On 02/11/2017	Bond Future			9.21611		93.31781		9.22186	93.27870			0.00	758,953,748.73	8,133	26,755.00
R2030	On 01/02/2018	Bond Future			9.27148		91.04488		9.27742	91.00512			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.32993		92.75675		9.33606	92.71638			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			9.37272		94.06432		9.37841	94.02236		10.62	0.00	638,790,797.12	6,791	12,287.00
R2032	On 02/11/2017	Bond Future			9.43200		91.63899		9.43781	91.59676		11.10	0.00	635,974,590.60	6,940	31,663.00
R2032	On 01/02/2018	Bond Future			9.49253		93.33958		9.49853	93.29659		10.71	0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future			9.55201		90.93736		9.55820	90.89364		11.10	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			9.63287		97.51129		9.62857	97.54564			0.00	529,681,327.28	5,432	2,636.00
R2035	On 02/11/2017	Bond Future			9.69745		94.80758		9.69295	94.84305			0.00	616,628,500.32	6,504	10,813.00
R2035	On 01/02/2018	Bond Future			9.76465		96.56715		9.76001	96.60322			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.82706		93.88202		9.82224	93.91900			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
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			9.71274		89.66299		9.70842	89.69737		12.59	0.00	831,803,558.23	9,277	23,820.00
R2037	On 02/11/2017	Bond Future			9.77320		91.31336		9.76869	91.34883		12.67	0.00	832,047,336.32	9,112	57,552.00
R2037	On 01/02/2018	Bond Future			9.83558		88.75287		9.83092	88.78906		12.80	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.90042		90.42166		9.89560	90.45863		12.67	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			7.12829		102.15368		7.12784	102.15426		0.97	0.00	976,078,412.40	9,555	25,143.00
R204	On 02/11/2017	Bond Future			7.04809		104.03393		7.04703	104.03506		0.50	0.00	2,186,481,106.81	21,017	22,179.00
R204	On 01/02/2018	Bond Future			6.90985		101.92628		6.90846	101.92744		0.67	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.62692		103.84293		6.62469	103.84428		0.50	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			9.87286		92.36345		9.87357	92.35749		13.23	0.00	32,327,207.50	350	13,328.00
R2040	On 02/11/2017	Bond Future			9.93616		94.06347		9.93683	94.05791		13.34	0.00	32,922,214.50	350	931.00
R2040	On 01/02/2018	Bond Future			10.00151		91.30382		10.00221	91.29809		13.48	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			10.06929		93.02051		10.06999	93.01485		13.34	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			9.89277		89.53022		9.89346	89.52438		13.84	0.00	190,341,247.72	2,126	18,198.00
R2044	On 02/11/2017	Bond Future			9.95399		91.17817		9.95465	91.17264		13.99	0.00	193,844,789.42	2,126	20,614.00
R2044	On 01/02/2018	Bond Future			10.01711		88.49009		10.01779	88.48446		14.12	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			10.08245		90.15383		10.08313	90.14827		13.99	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			9.85776		93.17266		9.85845	93.16665		13.67	0.00	33,914,848.24	364	62,034.00
R2048	On 02/11/2017	Bond Future			9.91987		90.45241		9.92053	90.44674		14.51	0.00	33,919,653.75	375	64,240.00
R2048	On 01/02/2018	Bond Future			9.98420		92.13110		9.98487	92.12541		13.95	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			10.04400		89.42597		10.04467	89.42034		14.51	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			7.38002		100.18042		7.36995	100.20247		1.85	0.00	1,654,078,914.62	16,511	26,830.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,753.30000		1.75330		1,775.35000	1.77535	1,753.300	2.02	1.00	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.36369		102.02436		7.35212	102.04734		1.40	0.00	1,654,222,973.04	16,214	22,937.00
R207	On 01/02/2018	Bond Future			7.33837		100.27660		7.32519	100.30002		1.52	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			7.30486		102.16219		7.28949	102.18621		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

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 03/08/2017	Bond Future			7.53568		99.92071		7.52580	99.95125		2.99	0.00	979,822,482.26	9,806	21,376.00
R208	On 02/11/2017	Bond Future			7.54244		98.35893		7.53156	98.39055		2.51	0.00	977,589,405.27	9,939	21,234.00
R208	On 01/02/2018	Bond Future			7.54690		100.18431		7.53506	100.21650		2.57	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.54092		98.66675		7.52788	98.69972		2.51	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			9.59760		73.39952		9.59324	73.42868		12.53	0.00	1,264,453,531.04	17,227	56,365.00
R209	On 02/11/2017	Bond Future			9.65439		71.60150		9.64985	71.63154		13.33	0.00	1,267,346,550.00	17,700	34,886.00
R209	On 02/11/2017	Bond Future	8.30	Call	40.69000		0.04069		42.85000	0.04285	40.690	12.74	0.02	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	444.86000		0.44486		456.96000	0.45696	444.860	12.89	0.18	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,615.46000		1.61546		1,612.60000	1.61260	1,615.460	13.33	0.43	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,010.58000		1.01058		1,010.55000	1.01055	1,010.580	13.56	0.31	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	273.88000		0.27388		275.70000	0.27570	273.880	14.10	0.11	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.71207		72.93023		9.70739	72.96088		12.82	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			9.76865		71.15211		9.76382	71.18341		13.33	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			184.72661		184.72661		184.73339	184.73339			0.00	273,395,382.80	1,480	55.00
R210	On 02/11/2017	Bond Future			185.81205		185.81205		185.80735	185.80735			0.00	275,001,834.00	1,480	2,234.00
R210	On 01/02/2018	Bond Future			189.33999		189.33999		189.33616	189.33616			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.55334		190.55334		190.54707	190.54707			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			148.29395		148.29395		148.29967	148.29967			0.00	148,293,950.00	1,000	2,258.00
R212	On 02/11/2017	Bond Future			151.08047		151.08047		151.08780	151.08780			0.00	151,080,470.00	1,000	3,812.00
R212	On 01/02/2018	Bond Future			151.88909		151.88909		151.89730	151.89730			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.82687		154.82687		154.83330	154.83330			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			9.25250		85.84828		9.25313	85.84405		10.36	0.00	680,175,922.44	7,923	40,684.00
R213	On 02/11/2017	Bond Future			9.30889		83.88026		9.30947	83.87643		10.88	0.00	680,101,148.08	8,108	27,970.00
R213	On 01/02/2018	Bond Future			9.36760		85.43699		9.36819	85.43314		10.50	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.42139		83.49362		9.42199	83.48977		10.88	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	9.78266		72.81452		9.78332	72.80998		13.24	0.00	520,551,003.48	7,149	27,819.00
R214	On 02/11/2017	Bond Future	9.84231		70.86009		9.84293	70.85588		14.18	0.00	520,538,221.14	7,346	20,488.00
R214	On 01/02/2018	Bond Future	9.90402		72.17520		9.90466	72.17089		13.59	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.96125		70.23594		9.96189	70.23168		14.18	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	23,641.46000	23,641.46000		23,493.14000	23,493.14000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.85180	9.85180		9.80360	9.80360			13.25	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.91340	10.91340		10.85350	10.85350			15.14	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.74750	3.74750		3.72140	3.72140			11.99	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.66700	3.66700		3.63730	3.63730			13.89	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.50610	3.50610		3.48640	3.48640			15.01	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.45600	1.45600		1.46400	1.46400				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.43330	1.43330		1.44050	1.44050				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.40820	1.40820		1.41510	1.41510				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21130	1.21130		1.21800	1.21800				0.00	0.00	0	0.00
Total for Derivatives :												34,917,851,039.81	601,907	5,351,404.00
Grand Total:												34,917,851,039.81	601,907	5,351,404.00