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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/10/2017

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 06/10/2017	Any day expiry	13.78530	13.78530		13.63770	13.63770		8.52	0.00	68,926,500.00	5,000	0.00	
\$ / R	On 10/10/2017	Any day expiry	13.74020	13.74020		13.63770	13.63770		10.56	0.00	0.00	0	0.00	
\$ / R	On 13/10/2017	Any day expiry	13.74250	13.74250		13.63550	13.63550		12.45	0.00	0.00	0	24.00	
\$ / R	On 16/10/2017	Any day expiry	13.74920	13.74920		13.64230	13.64230		12.04	0.00	2,579,104.00	187	662.00	
\$ / R	On 20/10/2017	Any day expiry	13.75790	13.75790		13.76000	13.76000		12.48	0.00	0.00	0	0.00	
\$ / R	On 20/10/2017	Any day expiry	13.74	Put	125.62150	0.12562	0.00000	0.00000	125.621	12.51	0.47	65,208,640.00	10,000	10,000.00
\$ / R	On 23/10/2017	Any day expiry	13.76420	13.76420		13.65640	13.65640		12.46	0.00	0.00	0	834.00	
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	69.13020	0.06913	50.05190	0.05005	69.130	13.40	0.28	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry	13.77250	13.77250		13.66440	13.66440		13.01	0.00	0.00	0	913.00	
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	5.18770	0.00519	7.21430	0.00721	5.188	14.13	0.03	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	67.73090	0.06773	102.17070	0.10217	67.731	13.06	0.26	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	71.14420	0.07114	54.14720	0.05415	71.144	14.41	0.25	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	0.22910	0.00023	0.35430	0.00035	0.229	31.02	0.00	0.00	0	60.00
\$ / R	On 03/11/2017	Any day expiry	13.78710	13.78710		13.67830	13.67830		13.43	0.00	0.00	0	0.00	
\$ / R	On 03/11/2017	Any day expiry	13.35	Put	45.23320	0.04523	71.31550	0.07132	45.233	12.57	0.17	0.00	0	20,000.00
\$ / R	On 06/11/2017	Any day expiry	13.79330	13.79330		13.68430	13.68430		13.34	0.00	0.00	0	200.00	

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 09/11/2017	Any day expiry		13.79960	13.79960		13.69030	13.69030		13.54	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry		13.80790	13.80790		13.69820	13.69820		13.61	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry		13.81530	13.81530		13.70550	13.70550		13.81	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry		13.81780	13.81780		13.70800	13.70800		13.88	0.00	0.00	0	1,392.00
\$ / R	On 28/11/2017	Any day expiry		13.84510	13.84510		13.73470	13.73470		14.15	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	143.63680	0.14364	183.83410	0.18383	143.637	13.64	0.30	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	2.37450	0.00237	2.34670	0.00235	2.374	25.25	0.01	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry		13.85010	13.85010		13.73960	13.73960		14.22	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	19.02210	0.01902	24.55450	0.02455	19.022	13.83	0.06	0.00	0	238,000.00
\$ / R	On 15/12/2017	Any day expiry		13.88600	13.88600		13.77520	13.77520		15.21	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future		13.89250	13.89250		13.78190	13.78190		15.32	0.00	649,543,837.50	46,755	858,969.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	4.78600	0.00479	5.44550	0.00545	4.786	17.04	0.01	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	6.59700	0.00660	7.56160	0.00756	6.597	15.89	0.02	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	8.17520	0.00818	9.42330	0.00942	8.175	15.15	0.02	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	8.63640	0.00864	9.96990	0.00997	8.636	14.96	0.02	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	8.75640	0.00876	10.11260	0.01011	8.756	14.92	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	11.45850	0.01146	13.33920	0.01334	11.458	14.04	0.03	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	13.27350	0.01327	19.08290	0.01908	13.273	13.58	0.04	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	16.50650	0.01651	23.40800	0.02341	16.507	13.64	0.05	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	22.53750	0.02254	31.31570	0.03132	22.538	13.74	0.06	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	31.16830	0.03117	42.40030	0.04240	31.168	13.85	0.08	0.00	0	20,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	32.15670	0.03216	43.65560	0.04366	32.157	13.86	0.08	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	64.00800	0.06401	83.07340	0.08307	64.008	14.12	0.14	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	82.60050	0.08260	105.43430	0.10543	82.600	14.23	0.17	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	86.74380	0.08674	110.50910	0.11051	86.744	14.25	0.18	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	93.23370	0.09323	118.43370	0.11843	93.234	14.28	0.19	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	100.06430	0.10006	126.73330	0.12673	100.064	14.32	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	797.31350	0.79731	714.37970	0.71438	797.314	14.34	0.80	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	107.29990	0.10730	135.41710	0.13542	107.300	14.35	0.21	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	109.82840	0.10983	138.39760	0.13840	109.828	14.37	0.21	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	760.15500	0.76016	679.49870	0.67950	760.155	14.41	0.78	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	146.45940	0.14646	181.12430	0.18112	146.459	14.55	0.26	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	162.46790	0.16247	199.56060	0.19956	162.468	14.62	0.28	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	590.28070	0.59028	521.71330	0.52171	590.281	14.76	0.68	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	530.05380	0.53005	466.47880	0.46648	530.054	14.90	0.64	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	442.98710	0.44299	387.34940	0.38735	442.987	15.12	0.57	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	422.99120	0.42299	369.29950	0.36930	422.991	15.18	0.55	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	363.61960	0.36362	319.01270	0.31901	363.620	15.40	0.50	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	336.11190	0.33611	294.67250	0.29467	336.112	15.58	0.47	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	443.61190	0.44361	512.77250	0.51277	443.612	15.58	0.53	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	213.08350	0.21308	186.75870	0.18676	213.083	16.60	0.33	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	190.04320	0.19004	166.70400	0.16670	190.043	16.86	0.30	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	797.54320	0.79754	884.80400	0.88480	797.543	16.86	0.70	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	163.71810	0.16372	143.35200	0.14335	163.718	17.18	0.26	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 18/12/2017	Foreign Exchange Future	15.00	Call	106.71020	0.10671	93.76240	0.09376	106.710	18.06	0.18	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	94.11310	0.09411	82.82550	0.08283	94.113	18.32	0.16	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	93.04880	0.09305	81.90110	0.08190	93.049	18.34	0.16	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	59.17810	0.05918	51.76260	0.05176	59.178	19.09	0.11	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	52.24340	0.05224	45.79220	0.04579	52.243	19.26	0.10	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	31.83510	0.03184	28.20210	0.02820	31.835	19.91	0.06	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	8.55950	0.00856	7.71620	0.00772	8.560	21.83	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	7.61760	0.00762	6.85120	0.00685	7.618	22.02	0.02	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	3.35030	0.00335	2.76450	0.00276	3.350	23.48	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.90110	13.90110	13.79080	13.79080		15.69	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	212.89050	0.21289	255.41050	0.25541	212.890	15.15	0.32	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	4.00650	0.00401	3.43040	0.00343	4.006	23.13	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.91180	13.91180	13.80190	13.80190		15.84	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.92470	13.92470	13.81520	13.81520		16.08	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.93980	13.93980	13.83080	13.83080		16.43	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	155.46610	0.15547	185.97880	0.18598	155.466	15.48	0.23	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	217.33110	0.21733	195.44630	0.19545	217.331	18.14	0.28	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	194.34950	0.19435	174.80450	0.17480	194.350	18.39	0.26	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.98760	13.98760	13.87830	13.87830		16.50	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	195.00370	0.19500	228.51130	0.22851	195.004	15.47	0.25	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	201.02710	0.20103	235.67540	0.23568	201.027	15.48	0.26	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	210.29450	0.21029	246.67740	0.24668	210.295	15.50	0.27	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	245.52400	0.24552	285.58170	0.28558	245.524	15.64	0.30	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.98980	13.98980	13.88050	13.88050		16.51	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	58.66530	0.05867	70.74580	0.07075	58.665	15.15	0.10	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	140.20160	0.14020	165.87020	0.16587	140.202	15.35	0.20	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	167.96270	0.16796	197.08100	0.19708	167.963	15.42	0.23	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	194.29850	0.19430	176.58740	0.17659	194.298	18.93	0.23	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	152.93920	0.15294	138.31190	0.13831	152.939	19.48	0.19	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	122.67980	0.12268	110.94560	0.11095	122.680	19.92	0.16	0.00	0	234.00
\$ / R	On 13/02/2018	Any day expiry			14.01590	14.01590	13.90630	13.90630		16.48	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.02020	14.02020	13.91060	13.91060		16.49	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.08980	14.08980	13.97960	13.97960		16.57	0.00	31,997,935.80	2,271	108,595.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	37.59990	0.03760	43.78570	0.04379	37.600	15.68	0.06	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	69.29860	0.06930	79.87120	0.07987	69.299	15.31	0.10	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	80.05820	0.08006	92.03350	0.09203	80.058	15.22	0.11	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	88.39430	0.08839	101.42820	0.10143	88.394	15.15	0.12	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	169.80940	0.16981	196.27520	0.19628	169.809	15.25	0.20	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	231.07220	0.23107	263.67270	0.26367	231.072	15.41	0.25	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	240.42560	0.24043	273.89300	0.27389	240.426	15.43	0.26	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	283.80730	0.28381	323.12740	0.32313	283.807	15.52	0.29	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	290.89470	0.29089	331.33910	0.33134	290.895	15.54	0.30	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	330.56790	0.33057	374.18520	0.37419	330.568	15.68	0.32	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	920.36790	0.92037	853.78520	0.85379	920.368	15.68	0.68	0.00	0	15,000.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	373.22810	0.37323	419.97970	0.41998	373.228	15.83	0.35	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	523.91370	0.52391	580.09610	0.58010	523.914	16.29	0.43	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	662.50150	0.66250	611.09300	0.61109	662.501	16.42	0.55	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	677.48750	0.67749	742.28740	0.74229	677.488	16.71	0.50	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	490.89140	0.49089	452.34340	0.45234	490.891	17.18	0.44	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	374.38040	0.37438	344.82980	0.34483	374.380	17.90	0.35	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	362.41570	0.36242	333.78770	0.33379	362.416	17.99	0.34	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	353.13970	0.35314	325.23210	0.32523	353.140	18.07	0.33	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	341.91030	0.34191	314.87300	0.31487	341.910	18.16	0.33	0.00	0	3,100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	318.56020	0.31856	293.35080	0.29335	318.560	18.36	0.31	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	289.52310	0.28952	266.61030	0.26661	289.523	18.63	0.28	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	255.33440	0.25533	234.43650	0.23444	255.334	19.00	0.25	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	249.06480	0.24906	228.20250	0.22820	249.065	19.07	0.25	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	210.83560	0.21084	193.04290	0.19304	210.836	19.42	0.21	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	178.83450	0.17883	163.66010	0.16366	178.835	19.77	0.19	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	161.15410	0.16115	147.44570	0.14745	161.154	20.00	0.17	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			14.16940	14.16940	14.05870	14.05870		16.61	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,260.69930	1.26070	1,341.06180	1.34106	1,260.699	17.98	0.64	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	272.60690	0.27261	252.28590	0.25229	272.607	19.27	0.24	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.20320	14.20320	14.09240	14.09240		16.68	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.21170	14.21170	14.10090	14.10090		16.67	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.28350	14.28350	14.17260	14.17260		16.79	0.00	42,850,500.00	3,000	108,585.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	12.60940	0.01261	13.39910	0.01340	12.609	15.39	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	19.51180	0.01951	25.72890	0.02573	19.512	14.10	0.03	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	53.71500	0.05372	64.96500	0.06497	53.715	14.51	0.07	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	104.55870	0.10456	120.58390	0.12058	104.559	14.84	0.11	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	171.87970	0.17188	192.30970	0.19231	171.880	15.13	0.17	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	223.87710	0.22388	248.48280	0.24848	223.877	15.30	0.20	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	234.80370	0.23480	260.28150	0.26028	234.804	15.33	0.21	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	248.95440	0.24895	275.53510	0.27554	248.954	15.37	0.22	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	285.15860	0.28516	314.45620	0.31446	285.159	15.46	0.24	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	301.19350	0.30119	331.64400	0.33164	301.193	15.50	0.25	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	328.01920	0.32802	360.34370	0.36034	328.019	15.56	0.27	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	386.03460	0.38603	422.47980	0.42248	386.035	15.68	0.30	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	393.70070	0.39370	431.21160	0.43121	393.701	15.70	0.31	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	459.49990	0.45950	504.57570	0.50458	459.500	15.84	0.34	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	487.05140	0.48705	533.68000	0.53368	487.051	15.93	0.35	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	643.65020	0.64365	602.82490	0.60282	643.650	17.39	0.45	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	612.17810	0.61218	573.28980	0.57329	612.178	17.53	0.43	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	527.81100	0.52781	495.01190	0.49501	527.811	17.98	0.38	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	520.19560	0.52020	487.90050	0.48790	520.196	18.02	0.38	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	452.75700	0.45276	424.94610	0.42495	452.757	18.47	0.34	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	431.90760	0.43191	405.50460	0.40550	431.908	18.63	0.32	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	318.77550	0.31878	297.68870	0.29769	318.775	19.47	0.25	0.00	0	5,183.00

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	16.38	Call	286.68590		0.28669		267.96470	0.26796	286.686	19.73	0.23	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	272.03530		0.27204		254.40200	0.25440	272.035	19.86	0.22	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	268.18810		0.26819		250.84350	0.25084	268.188	19.90	0.21	0.00	0	32,782.00
\$ / R	On 02/07/2018	Any day expiry			14.31310		14.31310		14.20210	14.20210		16.79	0.00	0.00	0	505.00
\$ / R	On 20/07/2018	Any day expiry			14.35100		14.35100		14.23970	14.23970		16.87	0.00	0.00	0	1,800.00
\$ / R	On 13/08/2018	Any day expiry			14.40150		14.40150		14.28950	14.28950		16.90	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.47520		14.47520		14.36200	14.36200		16.94	0.00	0.00	0	2,430.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	18.67190		0.01867		18.83040	0.01883	18.672	14.66	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	174.09250		0.17409		193.50190	0.19350	174.093	14.76	0.15	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	184.16260		0.18416		204.50210	0.20450	184.163	14.83	0.16	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	239.95960		0.23996		265.18590	0.26519	239.960	15.19	0.19	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	522.93780		0.52294		494.36410	0.49436	522.938	18.89	0.33	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	508.59180		0.50859		480.87000	0.48087	508.592	18.97	0.32	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	488.88310		0.48888		462.33920	0.46234	488.883	19.08	0.31	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.59790		14.59790		14.48310	14.48310		17.23	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.66580		14.66580		14.55010	14.55010		17.39	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.79930		14.79930		14.68190	14.68190		17.66	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.87150		14.87150		14.75320	14.75320		17.74	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.06410		15.06410		14.94330	14.94330		18.00	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.95490		15.95490		15.82960	15.82960		19.18	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.07320		16.07320		15.94760	15.94760		19.30	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.19670		16.19670		16.07080	16.07080		19.43	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.89250		13.89250		13.78190	13.78190		15.32	0.00	138,925.00	10	529.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.08980		14.08980		13.97960	13.97960		16.57	0.00	0.00	0	12.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.28350		14.28350		14.17260	14.17260		16.79	0.00	0.00	0	172.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.47520		14.47520		14.36200	14.36200		16.94	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.06410		15.06410		14.94330	14.94330		18.00	0.00	0.00	0	0.00
£ / R	On 31/10/2017	Any day expiry			18.00490		18.00490		17.97630	17.97630		14.49	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.17650		18.17650		18.14540	18.14540		16.54	0.00	91,991,266.50	5,061	199,428.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	527.05330		0.52705		512.75260	0.51275	527.053	16.61	0.51	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	124.16220		0.12416		124.97520	0.12498	124.162	18.59	0.16	0.00	0	800.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.48930		18.48930		18.45910	18.45910		17.04	0.00	0.00	0	1,420.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	255.55500		0.25555		257.70860	0.25771	255.555	16.58	0.21	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	351.46970		0.35147		347.08450	0.34708	351.470	18.60	0.27	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.79710		18.79710		18.76630	18.76630		17.16	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.10230		19.10230		19.06850	19.06850		17.27	0.00	0.00	0	1,665.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.79520		19.79520		19.75010	19.75010		17.36	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12356		0.12356		0.12275	0.12275		21.32	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12597		0.12597		0.12516	0.12516		21.64	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12838		0.12838		0.12755	0.12755		21.22	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14196		0.14196		0.14098	0.14098		21.00	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 11/10/2017	Any day expiry			16.12530		16.12530		15.97290	15.97290		10.14	0.00	0.00	0	3,795.00
€ / R	On 27/10/2017	Any day expiry			16.17560		16.17560		16.02530	16.02530		12.27	0.00	0.00	0	800.00
€ / R	On 15/11/2017	Any day expiry			16.23760		16.23760		16.08430	16.08430		13.23	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			16.28760		16.28760		16.13350	16.13350		13.52	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.36330		16.36330		16.20880	16.20880		14.45	0.00	24,135,867.50	1,475	104,240.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	6.88800		0.00689		7.95090	0.00795	6.888	16.48	0.02	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	411.16580		0.41117		348.34670	0.34835	411.166	14.53	0.50	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.39590		16.39590		16.24230	16.24230		14.94	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.52140		16.52140		16.36770	16.36770		15.47	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	252.12830		0.25213		305.51510	0.30552	252.128	14.73	0.28	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.68820		16.68820		16.53270	16.53270		15.63	0.00	0.00	0	14,672.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	110.72650		0.11073		134.11840	0.13412	110.726	14.38	0.13	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	119.10790		0.11911		143.84260	0.14384	119.108	14.40	0.14	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	782.00940		0.78201		704.18070	0.70418	782.009	15.42	0.56	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			17.01410		17.01410		16.85530	16.85530		15.84	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	31.88340		0.03188		36.80400	0.03680	31.883	14.72	0.04	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	202.80890		0.20281		227.86980	0.22787	202.809	14.73	0.17	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	199.54620		0.19955		191.41470	0.19141	199.546	19.93	0.15	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.34240		17.34240		17.18020	17.18020		16.04	0.00	0.00	0	2,544.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.41760		18.41760		18.24040	18.24040		16.97	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.26803		95.26803		95.03721	95.03721			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.30212		92.30212		92.06670	92.06670			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.07328		91.07328		90.83207	90.83207			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.25033		93.25033		93.00307	93.00307			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.05124		97.05124		96.79341	96.79341			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.66159		95.66159		95.38099	95.38099			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.75748		97.75748		97.45501	97.45501			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.50175		101.50175		101.18615	101.18615			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75956		99.75956		99.75956	99.75956			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.67826		99.67826		99.67734	99.67734			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.79323		99.79323		99.78851	99.78851			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.90604		99.90604		99.89728	99.89728			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.79704		99.79704		99.79704	99.79704			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			98.96253		98.96253		98.96201	98.96201			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.48708		98.48708		98.48186	98.48186			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.37362		98.37362		98.36499	98.36499			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.72000		98.72000		98.71000	98.71000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.08993		99.08993		99.06954	99.06954			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.44989		99.44989		99.42098	99.42098			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.83308		99.83308		99.80009	99.80009			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 17/12/2020	Interest Rate Swap	96.02070		96.02070		95.93531	95.93531			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.25366		95.25366		95.15779	95.15779			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.45576		94.45576		94.34817	94.34817			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.63567		94.63567		94.51550	94.51550			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.83896		96.83896		96.70640	96.70640			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.99096		96.99096		96.84487	96.84487			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.19529		98.19529		98.03460	98.03460			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.41563		100.41563		100.24401	100.24401			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	555.17200		555.17200		556.43400	556.43400			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	565.37100		565.37100		566.65800	566.65800			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	575.88500		575.88500		577.19600	577.19600			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	638.29300		638.29300		640.71400	640.71400			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	650.01900		650.01900		652.48600	652.48600			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	662.10700		662.10700		664.62000	664.62000			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	573.71800		573.71800		575.93000	575.93000			0.00	0.00	0	776.00
ALBI	On 01/02/2018	Index Future	584.25800		584.25800		586.51200	586.51200			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	595.12300		595.12300		597.41900	597.41900			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.77620		10.77620		10.74920	10.74920		15.12	0.00	2,694,050.00	250	10,246.00
AU\$ / R	On 27/12/2017	Any day expiry	10.79040		10.79040		10.76400	10.76400		15.31	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.92080		10.92080		10.89440	10.89440		15.65	0.00	0.00	0	100.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.06280		11.06280		11.03590	11.03590		15.08	0.00	0.00	0	1,524.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.20260		11.20260		11.17370	11.17370		14.72	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.62820		11.62820		11.59300	11.59300		14.69	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	11.08790		11.08790		11.01050	11.01050		14.08	0.00	0.00	0	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.25030		11.25030		11.17350	11.17350		14.51	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.40620		11.40620		11.33000	11.33000		15.45	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.27440		14.27440		14.15600	14.15600		15.06	0.00	0.00	0	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.57390		14.57390		14.45490	14.45490		16.23	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.87340		14.87340		14.75230	14.75230		16.39	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.41710		16.41710		16.27980	16.27980		17.01	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.08110		2.08110		2.06590	2.06590		16.10	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.09900		2.09900		2.08410	2.08410		16.40	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.11620		2.11620		2.10130	2.10130		16.18	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.18400		2.18400		2.16880	2.16880		17.14	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.20930		2.20930		2.18800	2.18800		16.12	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
DKK / R	On 19/03/2018	Foreign Exchange Future		2.25370	2.25370		2.23190	2.23190		16.68	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.29890	2.29890		2.27680	2.27680		16.49	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.60750	2.60750		2.58280	2.58280		17.99	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
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 02/11/2017	Bond Future		10.84634	76.00699		10.79697	76.30666			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future		10.95467	77.40330		10.90351	77.70869			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future		11.06086	75.05114		11.00789	75.36226			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 02/11/2017	Bond Future		11.09004	78.60708		11.04063	78.94456			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future		11.19467	80.05112		11.14349	80.39506			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future		11.30236	77.27841		11.24932	77.62882			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 02/11/2017	GOVI		572.28300	572.28300		574.51700	574.51700			0.00	0.00	0	672.00
GOVI	On 01/02/2018	GOVI		582.79600	582.79600		585.07300	585.07300			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI		593.63400	593.63400		595.95400	595.95400			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.78290	1.78290		1.76790	1.76790		16.23	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.81180	1.81180		1.79670	1.79670		16.38	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.83940	1.83940		1.82400	1.82400		16.78	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		2.03230	2.03230		2.01520	2.01520		18.42	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		130.62528	130.62528		130.63083	130.63083			0.00	0.00	0	949.00
I2025	On 01/02/2018	Bond Future		131.73155	131.73155		131.73718	131.73718			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		134.22979	134.22979		134.23736	134.23736			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/11/2017	Bond Future		99.92917	99.92917		99.93291	99.93291			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future		101.79882	101.79882		101.80264	101.80264			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		102.71233	102.71233		102.71763	102.71763			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 02/11/2017	Bond Future		105.06695	105.06695		105.07107	105.07107			0.00	0.00	0	5,234.00
I2033	On 01/02/2018	Bond Future		107.03287	107.03287		107.03686	107.03686			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		107.97593	107.97593		107.98154	107.98154			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 02/11/2017	Bond Future		128.90449	128.90449		128.90963	128.90963			0.00	0.00	0	19,719.00
I2038	On 01/02/2018	Bond Future		129.81138	129.81138		129.81655	129.81655			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		132.27324	132.27324		132.28028	132.28028			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 02/11/2017	Bond Future		123.55453	123.55453		123.55900	123.55900			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future		125.86621	125.86621		125.87072	125.87072			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		126.65510	126.65510		126.66140	126.66140			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 02/11/2017	Bond Future		131.83590	131.83590		132.42814	132.42814			0.00	0.00	0	22,612.00
I2050	On 01/02/2018	Bond Future		132.62929	132.62929		133.23249	133.23249			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		135.14446	135.14446		135.76093	135.76093			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 02/11/2017	Index Future		250.72800	250.72800		250.85800	250.85800			0.00	0.00	0	1,167.00
IGOV	On 01/02/2018	Index Future		255.41900	255.41900		255.55200	255.55200			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		260.26300	260.26300		260.40200	260.40200			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		7.02000	92.98000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.00000	93.00000		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		6.90000	93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		6.86000	93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.79000	93.21000		6.79000	93.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.75000	93.25000		6.75000	93.25000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.70000	93.30000		6.70000	93.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.67000	93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.67000	93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.69000	93.31000		6.69000	93.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.73000	93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		6.80000	93.20000		6.80000	93.20000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.13280	0.13280		0.13180	0.13180			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.13240	0.13240		0.13130	0.13130			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
KES / R	On 18/06/2018	Foreign Exchange Future			0.13170		0.13170		0.13070	0.13070			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12400		0.12400		0.12400	0.12400			0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.74010		1.74010		1.73150	1.73150		14.73	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.76930		1.76930		1.76070	1.76070		14.82	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.79790		1.79790		1.78940	1.78940		15.02	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.91790		1.91790		1.90780	1.90780		15.23	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.83980		9.83980		9.81640	9.81640		15.80	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.96640		9.96640		9.94350	9.94350		16.26	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			10.09180		10.09180		10.06900	10.06900		15.61	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			11.06050		11.06050		11.03060	11.03060		15.82	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.32990		1.32990		1.32620	1.32620			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.34410		1.34410		1.33880	1.33880			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.35950		1.35950		1.35260	1.35260			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.45160		1.45160		1.45070	1.45070			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30840		1.30840		1.31660	1.31660			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.31220		1.31220		1.32040	1.32040			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.31600		1.31600		1.32410	1.32410			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17780		1.17780		1.17610	1.17610			0.00	11,778.00	10	40.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18440		1.18440		1.18260	1.18260			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19120		1.19120		1.18930	1.18930			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.71596		115.03486		8.65070	115.47024		7.51	0.00	66,720,218.80	580	133,209.00
R186	On 02/11/2017	Bond Future	8.60	Put	1,385.63000		1.38563	1,146.64000	1.14664	1,385.630	1,385.630	7.57	0.62	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	305.53000		0.30553	233.34000	0.23334	305.530	305.530	7.80	0.22	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.76999		111.84824		8.70186	112.29197		7.32	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	136.79000		0.13679	173.96000	0.17396	136.790	136.790	7.04	0.07	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,117.49000		1.11749	1,293.10000	1.29310	1,117.490	1,117.490	7.32	0.36	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,961.84000		1.96184	1,755.16000	1.75516	1,961.840	1,961.840	7.47	0.50	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,267.63000		1.26763	1,118.18000	1.11818	1,267.630	1,267.630	7.61	0.37	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	783.01000		0.78301	681.39000	0.68139	783.010	783.010	7.76	0.26	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.82452		113.92795		8.75337	114.38002		7.25	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 02/11/2017	Bond Future			301.26902		301.26902		301.28178	301.28178			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			299.92061		299.92061		299.93363	299.93363			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
R197	On 03/05/2018	Bond Future			305.60842		305.60842		305.62580	305.62580			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 02/11/2017	Bond Future			242.55459		242.55459		242.56393	242.56393		4.24	0.00	0.00	0	28,667.00
R202	On 01/02/2018	Bond Future			243.38268		243.38268		243.39232	243.39232		4.47	0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			247.99832		247.99832		248.01146	248.01146		4.40	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 02/11/2017	Bond Future			8.06760		100.08737		8.00699	100.34349		4.21	0.00	0.00	0	58,432.00
R2023	On 01/02/2018	Bond Future			8.10984		101.92604		8.04544	102.18718		4.35	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			8.14406		99.89161		8.07564	100.15764		4.35	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
R2030	On 02/11/2017	Bond Future			9.28267		92.86642		9.22269	93.27305			0.00	0.00	0	59,675.00
R2030	On 01/02/2018	Bond Future			9.34302		90.56759		9.28087	90.98204			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.40691		92.25153		9.34255	92.67366			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 02/11/2017	Bond Future			9.49404		91.18946		9.43919	91.58673		11.01	0.00	0.00	0	35,762.00
R2032	On 01/02/2018	Bond Future			9.55903		92.86469		9.50231	93.26951		10.39	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,149.83000		1.14983		1,297.50000	1.29750	1,149.830	10.36	0.33	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,407.59000		1.40759		1,576.02000	1.57602	1,407.590	10.43	0.38	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,701.49000		1.70149		1,890.99000	1.89099	1,701.490	10.50	0.43	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,861.09000		1.86109		2,061.09000	2.06109	1,861.090	10.54	0.46	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.62347		90.43447		9.56483	90.84685		11.04	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 02/11/2017	Bond Future			9.67511		94.98387		9.62031	95.41845			0.00	0.00	0	40,190.00
R2035	On 01/02/2018	Bond Future			9.74388		96.72876		9.68724	97.17162			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.80815		94.02724		9.74969	94.47836			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/11/2017	Bond Future			9.78400		91.22851		9.73423	91.62058		13.21	0.00	0.00	0	54,758.00
R2037	On 01/02/2018	Bond Future			9.84894		88.64923		9.79756	89.04882		12.46	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.91663		90.29749		9.86363	90.70448		12.69	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 02/11/2017	Bond Future			7.09005		103.98909		7.04641	104.03572		14.53	0.00	0.00	0	43,887.00
R204	On 01/02/2018	Bond Future			6.98718		101.86142		6.93012	101.90927		13.90	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.77159		103.75550		6.69092	103.80424		14.57	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

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
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future			9.87923		94.53764		9.83452	94.91285		13.94	0.00	0.00	0	17,446.00
R2040	On 01/02/2018	Bond Future			9.94497		91.76882		9.89881	92.15132		13.13	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			10.01332		93.47512		9.96572	93.86467		13.37	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 02/11/2017	Bond Future			9.88851		91.72976		9.83873	92.15301		14.66	0.00	0.00	0	26,425.00
R2044	On 01/02/2018	Bond Future			9.95169		89.03458		9.90035	89.46590		13.78	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			10.01727		90.68996		9.96436	91.12928		14.05	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 02/11/2017	Bond Future			9.84375		91.11156		9.79398	91.54724		14.53	0.00	0.00	0	87,525.00
R2048	On 01/02/2018	Bond Future			9.90772		92.78535		9.85639	93.22929		13.67	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.96742		90.07389		9.91456	90.52608		14.59	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 02/11/2017	Bond Future			7.42967		101.89342		7.36738	102.01703		1.24	0.00	0.00	0	41,044.00
R207	On 01/02/2018	Bond Future			7.42427		100.12415		7.35315	100.25035		1.53	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			7.41785		101.98586		7.33544	102.11443		1.36	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 02/11/2017	Bond Future			7.66222		98.01157		7.60097	98.18901		2.27	0.00	42,242,986.67	431	32,077.00
R208	On 01/02/2018	Bond Future			7.68413		99.81209		7.61731	99.99311		2.62	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.69948		98.26691		7.62625	98.45132		2.45	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 02/11/2017	Bond Future			9.62732		71.78092		9.57753	72.11270		13.31	0.00	0.00	0	125,604.00
R209	On 02/11/2017	Bond Future	8.30	Call	0.08000		0.00008		0.18000	0.00018	0.080	12.72	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	52.12000		0.05212		77.06000	0.07706	52.120	13.01	0.05	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	330.59000		0.33059		427.74000	0.42774	330.590	13.21	0.23	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,209.84000		1.20984		1,058.04000	1.05804	1,209.840	13.38	0.54	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	693.83000		0.69383		595.64000	0.59564	693.830	13.54	0.37	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	426.18000		0.42618		361.18000	0.36118	426.180	13.66	0.26	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	258.88000		0.25888		217.10000	0.21710	258.880	13.76	0.18	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	10.46000		0.01046		8.53000	0.00853	10.460	14.21	0.01	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.68625		73.09955		9.63495	73.43775		12.65	0.00	43,128,734.50	590	990.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,644.33000		1.64433		1,519.56000	1.51956	1,644.330	12.97	0.41	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,282.45000		1.28245		1,179.57000	1.17957	1,282.450	13.10	0.34	0.00	0	7,500.00

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
R209	On 01/02/2018	Bond Future	10.10	Put	1,079.82000	1.07982	990.20000	0.99020	1,079.820	13.19	0.30	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.74438	71.30958	9.69157	71.65405		13.26	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 02/11/2017	Bond Future			185.42552	185.42552	185.43274	185.43274			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			188.89481	188.89481	188.90213	188.90213			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.05448	190.05448	190.06453	190.06453			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 02/11/2017	Bond Future			151.20487	151.20487	151.21150	151.21150			0.00	0.00	0	4,059.00
R212	On 01/02/2018	Bond Future			151.99564	151.99564	152.00239	152.00239			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.87814	154.87814	154.88711	154.88711			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 02/11/2017	Bond Future			9.35336	83.58687	9.29344	83.98253		10.83	0.00	0.00	0	62,290.00
R213	On 01/02/2018	Bond Future			9.41599	85.12237	9.35401	85.52564		10.37	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.47407	83.15582	9.41006	83.56653		10.83	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future			9.77814	71.29873	9.72836	71.64211		14.17	0.00	0.00	0	43,355.00
R214	On 01/02/2018	Bond Future			9.83992	72.60859	9.78865	72.95842		13.42	0.00	0.00	0	400.00
R214	On 03/05/2018	Bond Future			9.89749	70.66280	9.84474	71.01919		14.12	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 18/12/2017	Foreign Exchange Future			24,517.53000	24,517.53000	24,324.36000	24,324.36000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future			24,913.83000	24,913.83000	24,720.65000	24,720.65000			0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future			10.18370	10.18370	10.11870	10.11870		14.50	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			10.34110	10.34110	10.27650	10.27650		14.93	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			10.49720	10.49720	10.43170	10.43170		14.84	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			11.61490	11.61490	11.54160	11.54160		15.90	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future			3.76710	3.76710	3.78490	3.78490		12.84	0.00	0.00	0	18,650.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.72490	3.72490	3.74540	3.74540		13.35	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
TRY / R	On 18/06/2018		Foreign Exchange Future	3.68500	3.68500	3.70570	3.70570		14.40	0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	3.71400	3.71400	3.70720	3.70720		15.56	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017		Foreign Exchange Future	1.41340	1.41340	1.39720	1.39720			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future	1.39520	1.39520	1.37930	1.37930			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.37690	1.37690	1.36080	1.36080			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019		Foreign Exchange Future	1.21640	1.21640	1.21640	1.21640			0.00	0.00	0	0.00
Total for Derivatives :											1,132,170,344.27	75,620	6 234 976.00
Grand Total:											1,132,170,344.27	75,620	6 234 976.00