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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/10/2017

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		13.67970	13.67970	13.64290	13.64290		14.55	0.00	205,597,500.00	15,000	15,000.00
\$ / R	On 06/10/2017	Any day expiry	12.68	Put	0.06710	0.00007	0.21720	0.00022	0.067	26.47	0.00	0	15,000.00
\$ / R	On 06/10/2017	Any day expiry	13.20	Put	1.71510	0.00172	5.41240	0.00541	1.715	19.17	0.02	0	20,000.00
\$ / R	On 06/10/2017	Any day expiry	13.35	Put	5.96140	0.00596	14.83030	0.01483	5.961	17.63	0.06	0	20,000.00
\$ / R	On 06/10/2017	Any day expiry	13.40	Call	288.64980	0.28865	263.40730	0.26341	288.650	17.12	0.91	0	15,000.00
\$ / R	On 10/10/2017	Any day expiry		13.68730	13.68730	13.65040	13.65040		13.14	0.00	0.00	0	0.00
\$ / R	On 13/10/2017	Any day expiry		13.69290	13.69290	13.65650	13.65650		13.79	0.00	0.00	0	24.00
\$ / R	On 16/10/2017	Any day expiry		13.69990	13.69990	13.66340	13.66340		13.40	0.00	0.00	0	662.00
\$ / R	On 23/10/2017	Any day expiry		13.71630	13.71630	13.67940	13.67940		13.85	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	85.90860	0.08591	84.20060	0.08420	85.909	15.14	0.29	0	500.00
\$ / R	On 27/10/2017	Any day expiry		13.72560	13.72560	13.68860	13.68860		14.41	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	8.80640	0.00881	8.42880	0.00843	8.806	13.92	0.04	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	101.16140	0.10116	119.42860	0.11943	101.161	13.89	0.31	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	86.17920	0.08618	84.67570	0.08468	86.179	15.86	0.26	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	0.82090	0.00082	1.16670	0.00117	0.821	32.79	0.00	0	60.00
\$ / R	On 03/11/2017	Any day expiry		13.74190	13.74190	13.75430	13.75430		14.55	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 03/11/2017	Any day expiry	13.35	Put	76.95450	0.07695	0.00000	0.00000	76.954	13.94	0.23	63,792,443.40	20,000	20,000.00
\$ / R	On 06/11/2017	Any day expiry			13.74890	13.74890	13.71160	13.71160		14.49	0.00	0.00	0	200.00
\$ / R	On 09/11/2017	Any day expiry			13.75550	13.75550	13.71810	13.71810		14.69	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.76430	13.76430	13.72680	13.72680		14.69	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry			13.77090	13.77090	13.73120	13.73120		14.84	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry			13.77310	13.77310	13.73550	13.73550		14.89	0.00	0.00	0	1,443.00
\$ / R	On 28/11/2017	Any day expiry			13.79730	13.79730	13.75950	13.75950		15.05	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	184.37270	0.18437	200.25180	0.20025	184.373	14.57	0.34	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	3.22360	0.00322	3.70330	0.00370	3.224	25.74	0.01	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.80170	13.80170	13.76380	13.76380		15.11	0.00	4,147,800.00	300	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	27.19700	0.02720	29.58480	0.02958	27.197	14.16	0.08	0.00	0	238,000.00
\$ / R	On 15/12/2017	Any day expiry			13.83470	13.83470	13.79640	13.79640		16.34	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.84120	13.84120	13.80290	13.80290		16.41	0.00	657,152,493.60	47,478	867,092.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	8.02340	0.00802	8.62480	0.00862	8.023	17.67	0.02	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	11.26750	0.01127	12.04150	0.01204	11.268	16.61	0.03	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	14.09390	0.01409	15.01120	0.01501	14.094	15.93	0.03	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	14.91790	0.01492	15.87650	0.01588	14.918	15.76	0.04	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	15.13220	0.01513	16.10120	0.01610	15.132	15.72	0.04	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	19.93200	0.01993	21.13730	0.02114	19.932	14.91	0.05	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	25.03910	0.02504	28.60420	0.02860	25.039	14.74	0.06	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	29.93020	0.02993	34.02260	0.03402	29.930	14.79	0.07	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	38.65040	0.03865	43.62540	0.04363	38.650	14.87	0.09	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	50.53490	0.05053	56.61430	0.05661	50.535	14.96	0.11	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	51.86220	0.05186	58.05990	0.05806	51.862	14.97	0.11	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	92.33240	0.09233	101.70890	0.10171	92.332	15.18	0.17	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	114.63980	0.11464	125.51870	0.12552	114.640	15.26	0.20	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	119.52350	0.11952	130.98300	0.13098	119.524	15.28	0.21	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	127.11910	0.12712	139.48110	0.13948	127.119	15.31	0.22	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	135.44610	0.13545	148.33880	0.14834	135.446	15.35	0.23	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	782.40100	0.78240	757.34260	0.75734	782.401	15.38	0.76	42,317,393.76	4,000	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	144.13930	0.14414	157.55610	0.15756	144.139	15.40	0.24	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	147.11570	0.14712	160.71010	0.16071	147.116	15.42	0.25	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	747.49060	0.74749	723.31430	0.72331	747.491	15.46	0.74	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	189.52300	0.18952	205.43760	0.20544	189.523	15.62	0.29	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Call	648.89260	0.64889	627.40550	0.62741	648.893	15.70	0.69	38,190,727.68	4,000	0.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	207.69260	0.20769	224.50550	0.22451	207.693	15.70	0.31	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	588.36130	0.58836	568.66900	0.56867	588.361	15.86	0.65	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	532.01400	0.53201	514.08700	0.51409	532.014	16.01	0.61	33,855,193.44	4,000	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	450.44370	0.45044	435.23410	0.43523	450.444	16.27	0.55	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	431.66700	0.43167	417.10770	0.41711	431.667	16.33	0.53	29,500,802.40	4,000	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	376.89730	0.37690	365.67790	0.36568	376.897	16.61	0.48	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	350.68180	0.35068	340.51960	0.34052	350.682	16.79	0.46	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	509.48180	0.50948	537.61960	0.53762	509.482	16.79	0.54	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	231.45920	0.23146	226.17400	0.22617	231.459	17.81	0.33	0.00	0	2,000.00

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	14.50	Call	208.61630	0.20862	204.25620	0.20426	208.616	18.06	0.30	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	867.41630	0.86742	901.35620	0.90136	867.416	18.06	0.70	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	182.06720	0.18207	178.56710	0.17857	182.067	18.38	0.27	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	123.72630	0.12373	122.37830	0.12238	123.726	19.26	0.19	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	110.48890	0.11049	109.58950	0.10959	110.489	19.52	0.17	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	109.36330	0.10936	108.50090	0.10850	109.363	19.55	0.17	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	72.95310	0.07295	72.66640	0.07267	72.953	20.32	0.12	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	42.71280	0.04271	43.00990	0.04301	42.713	21.24	0.07	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	12.36190	0.01236	12.84140	0.01284	12.362	22.93	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	10.86810	0.01087	11.35550	0.01136	10.868	23.05	0.02	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	4.12850	0.00413	4.43080	0.00443	4.129	23.88	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.85000	13.85000	13.81160	13.81160		16.71	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	261.32110	0.26132	280.00600	0.28001	261.321	16.17	0.35	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	5.13710	0.00514	5.41400	0.00541	5.137	23.68	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.86100	13.86100	13.82240	13.82240		16.80	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.87410	13.87410	13.83540	13.83540		16.97	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.88930	13.88930	13.85030	13.85030		17.08	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	185.07290	0.18507	198.01600	0.19802	185.073	16.00	0.26	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	229.79320	0.22979	225.12460	0.22512	229.793	18.96	0.28	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	207.17480	0.20717	203.27530	0.20328	207.175	19.22	0.26	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.93660	13.93660	13.89690	13.89690		17.06	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	226.16280	0.22616	240.79120	0.24079	226.163	15.95	0.27	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	233.19520	0.23320	248.12280	0.24812	233.195	15.98	0.28	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	243.99620	0.24400	259.37400	0.25937	243.996	16.03	0.29	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	282.17110	0.28217	299.04990	0.29905	282.171	16.19	0.32	447,723.49	107	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.93870	13.93870	13.89900	13.89900		17.06	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	71.45250	0.07145	77.21820	0.07722	71.453	15.46	0.11	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	165.67250	0.16567	0.00000	0.00000	165.673	15.80	0.22	715,268.29	234	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	196.40860	0.19641	208.56590	0.20857	196.409	15.88	0.25	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	205.65310	0.20565	202.86830	0.20287	205.653	19.64	0.24	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	163.87820	0.16388	161.84770	0.16185	163.878	20.18	0.19	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	133.24470	0.13324	0.00000	0.00000	133.245	20.63	0.16	1,055,000.09	468	234.00
\$ / R	On 13/02/2018	Any day expiry			13.96450	13.96450	13.92440	13.92440		16.99	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.96880	13.96880	13.92860	13.92860		16.99	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.03760	14.03760	13.99630	13.99630		17.01	0.00	22,811,100.00	1,625	110,246.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	44.04290	0.04404	47.67980	0.04768	44.043	15.83	0.06	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	80.89680	0.08090	86.17370	0.08617	80.897	15.54	0.11	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	93.29130	0.09329	99.03620	0.09904	93.291	15.46	0.12	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	195.01770	0.19502	206.99970	0.20700	195.018	15.63	0.22	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	261.34060	0.26134	275.82750	0.27583	261.341	15.81	0.27	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	271.38300	0.27138	286.21870	0.28622	271.383	15.83	0.28	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	318.50730	0.31851	336.27430	0.33627	318.507	15.96	0.31	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	326.57440	0.32657	344.61460	0.34461	326.574	15.99	0.31	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	368.66160	0.36866	388.06160	0.38806	368.662	16.15	0.34	0.00	0	17,000.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	906.26160	0.90626	884.36160	0.88436	906.262	16.15	0.66	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	570.89200	0.57089	595.62450	0.59562	570.892	16.79	0.45	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	658.98190	0.65898	643.50030	0.64350	658.982	16.93	0.53	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	729.48860	0.72949	757.82070	0.75782	729.489	17.24	0.51	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	494.00560	0.49401	483.88920	0.48389	494.006	17.71	0.43	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	381.10180	0.38110	374.64290	0.37464	381.102	18.45	0.35	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	369.45770	0.36946	363.35310	0.36335	369.458	18.54	0.34	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	349.47630	0.34948	343.97620	0.34398	349.476	18.71	0.32	0.00	0	3,100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	326.67240	0.32667	321.86300	0.32186	326.672	18.91	0.30	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	298.23920	0.29824	294.27740	0.29428	298.239	19.19	0.28	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	264.49450	0.26449	260.86560	0.26087	264.495	19.56	0.25	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	257.79740	0.25780	254.34870	0.25435	257.797	19.62	0.25	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	219.85540	0.21986	217.40590	0.21741	219.855	19.97	0.22	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	187.89810	0.18790	186.25770	0.18626	187.898	20.33	0.19	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	170.14960	0.17015	168.94080	0.16894	170.150	20.56	0.17	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			14.11620	14.11620	14.07350	14.07350		16.85	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,319.80240	1.31980	1,355.90610	1.35591	1,319.802	18.48	0.64	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	279.81680	0.27982	277.85510	0.27786	279.817	19.74	0.24	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.14990	14.14990	14.10660	14.10660		17.06	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.15830	14.15830	14.11490	14.11490		17.04	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.22990	14.22990	14.18510	14.18510		17.08	0.00	782,644.50	55	105,585.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	14.73880	0.01474	14.14610	0.01415	14.739	15.50	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	25.70910	0.02571	24.91390	0.02491	25.709	14.54	0.04	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	65.47250	0.06547	66.69050	0.06669	65.473	14.91	0.08	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	121.78220	0.12178	126.77690	0.12678	121.782	15.20	0.13	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	194.17110	0.19417	204.22260	0.20422	194.171	15.46	0.18	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	249.62780	0.24963	262.14900	0.26215	249.628	15.63	0.22	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	261.26910	0.26127	274.20840	0.27421	261.269	15.66	0.23	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	276.31410	0.27631	289.77630	0.28978	276.314	15.70	0.24	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	314.65750	0.31466	329.41000	0.32941	314.658	15.79	0.26	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	331.58130	0.33158	346.87740	0.34688	331.581	15.83	0.27	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	359.81620	0.35982	375.99260	0.37599	359.816	15.89	0.28	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	420.60580	0.42061	438.55760	0.43856	420.606	16.02	0.32	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	428.60930	0.42861	446.78030	0.44678	428.609	16.03	0.32	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	500.16470	0.50016	520.42220	0.52042	500.165	16.25	0.35	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	528.77440	0.52877	549.82640	0.54983	528.774	16.34	0.37	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	644.89020	0.64489	633.30510	0.63331	644.890	17.82	0.44	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	614.21590	0.61422	603.64380	0.60364	614.216	17.96	0.43	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	532.30290	0.53230	524.37580	0.52438	532.303	18.42	0.38	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	524.85390	0.52485	517.16970	0.51717	524.854	18.47	0.37	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	458.75890	0.45876	453.19760	0.45320	458.759	18.92	0.33	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	438.27500	0.43828	433.37700	0.43338	438.275	19.07	0.32	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	325.53840	0.32554	323.30570	0.32331	325.538	19.88	0.25	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	294.05920	0.29406	292.49280	0.29249	294.059	20.16	0.23	0.00	0	750.00

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	16.49	Call	279.65670	0.27966	278.38650	0.27839	279.657	20.29	0.22	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	275.87510	0.27588	274.68210	0.27468	275.875	20.33	0.22	0.00	0	32,782.00
\$ / R	On 02/07/2018	Any day expiry			14.25940	14.25940	14.21410	14.21410		17.13	0.00	0.00	0	505.00
\$ / R	On 20/07/2018	Any day expiry			14.29660	14.29660	14.25090	14.25090		17.20	0.00	0.00	0	1,800.00
\$ / R	On 13/08/2018	Any day expiry			14.34590	14.34590	14.29990	14.29990		17.22	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.41790	14.41790	14.37130	14.37130		17.24	0.00	0.00	0	2,430.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	23.08170	0.23088	19.62760	0.01963	23.082	14.95	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	197.87500	0.19788	204.31880	0.20432	197.875	15.13	0.16	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	208.60630	0.20861	215.96010	0.21596	208.606	15.20	0.17	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	267.62310	0.26762	280.02450	0.28002	267.623	15.55	0.20	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	527.17940	0.52718	522.28060	0.52228	527.179	19.26	0.33	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	513.10200	0.51310	508.62780	0.50863	513.102	19.34	0.32	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	493.75300	0.49375	489.85270	0.48985	493.753	19.45	0.31	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.54120	14.54120	14.49260	14.49260		17.54	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.60980	14.60980	14.55970	14.55970		17.68	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.74470	14.74470	14.69160	14.69160		17.94	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.81760	14.81760	14.76310	14.76310		18.01	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.01220	15.01220	14.95350	14.95350		18.26	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.90780	15.90780	15.84630	15.84630		19.44	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.02630	16.02630	15.96510	15.96510		19.58	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.15000	16.15000	16.08900	16.08900		19.68	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.84120	13.84120	13.80290	13.80290		16.41	0.00	166,094.40	12	529.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.03760	14.03760	13.99630	13.99630		17.01	0.00	0.00	0	7.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.22990	14.22990	14.18510	14.18510		17.08	0.00	0.00	0	172.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.41790	14.41790	14.37130	14.37130		17.24	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.01220	15.01220	14.88970	14.88970		18.26	0.00	0.00	0	0.00
£ / R	On 03/10/2017	Any day expiry			18.12780	18.12780	18.11050	18.11050		15.53	0.00	0.00	0	0.00
£ / R	On 31/10/2017	Any day expiry			18.21200	18.21200	18.20120	18.20120		15.12	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.37900	18.37900	18.36760	18.36760		17.23	0.00	10,218,724.00	556	201,922.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	663.86580	0.66387	666.07930	0.66608	663.866	17.12	0.57	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	185.80280	0.18580	191.60490	0.19160	185.803	19.29	0.21	0.00	0	800.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.69250	18.69250	18.67750	18.67750		17.42	0.00	654,237.50	35	1,420.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	225.25130	0.22525	232.37380	0.23237	225.251	16.70	0.19	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	428.31190	0.42831	435.34050	0.43534	428.312	18.88	0.30	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			19.00040	19.00040	18.98030	18.98030		17.42	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.30300	19.30300	19.28030	19.28030		17.48	0.00	0.00	0	1,665.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.00080	20.00080	19.97010	19.97010		17.52	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12316	0.12316	0.12295	0.12295		21.42	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12555	0.12555	0.12531	0.12531		18.90	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12793	0.12793	0.12766	0.12766		22.26	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14143	0.14143	0.13459	0.13459		21.68	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 03/10/2017	Any day expiry			16.08280		16.08280		16.01950	16.01950		13.88	0.00	0.00	0	0.00
€ / R	On 11/10/2017	Any day expiry			16.10450		16.10450		16.03730	16.03730		12.70	0.00	0.00	0	3,795.00
€ / R	On 27/10/2017	Any day expiry			16.16060		16.16060		16.09360	16.09360		13.81	0.00	0.00	0	800.00
€ / R	On 15/11/2017	Any day expiry			16.22830		16.22830		16.16060	16.16060		14.33	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			16.27290		16.27290		16.20500	16.20500		14.33	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.34450		16.34450		16.27640	16.27640		15.55	0.00	179,135,720.00	10,960	104,158.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	9.01290		0.00901		9.24220	0.00924	9.013	16.71	0.02	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	443.34740		0.44335		416.92090	0.41692	443.347	15.63	0.50	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.37760		16.37760		16.30910	16.30910		15.88	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.50100		16.50100		16.43120	16.43120		16.14	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	282.57610		0.28258		307.42950	0.30743	282.576	15.31	0.30	567,073.43	117	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.66660		16.66660		16.59470	16.59470		16.10	0.00	0.00	0	14,672.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	128.47160		0.12847		140.12030	0.14012	128.472	14.85	0.14	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	137.62480		0.13762		149.93100	0.14993	137.625	14.87	0.15	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	799.32270		0.79932		766.01040	0.76601	799.323	15.94	0.56	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.98920		16.98920		16.91290	16.91290		16.27	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	34.04300		0.03404		38.64590	0.03865	34.043	14.74	0.04	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	221.93960		0.22194		236.97640	0.23698	221.940	15.04	0.18	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	216.79310		0.21679		218.21450	0.21821	216.793	20.44	0.15	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.31360		17.31360		17.23380	17.23380		16.39	0.00	0.00	0	2,544.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.39510		18.39510		18.30220	18.30220		17.19	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.13221		95.13221		94.74389	94.74389			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.17384		92.17384		91.76058	91.76058			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.95106		90.95106		90.51384	90.51384			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.13190		93.13190		92.68045	92.68045			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.92704		96.92704		96.47300	96.47300			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.51992		95.51992		95.05428	95.05428			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.59743		97.59743		97.12962	97.12962			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.32971		101.32971		100.86505	100.86505			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75957		99.75957		99.75957	99.75957			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.66934		99.66934		99.66776	99.66776			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.77469		99.77469		99.76882	99.76882			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.87799		99.87799		99.86543	99.86543			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			98.95436		98.95436		98.95262	98.95262			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.46709		98.46709		98.46114	98.46114			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.34590		98.34590		98.33334	98.33334			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.69000		98.69000		98.67000	98.67000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.04763		99.04763		99.01689	99.01689			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.39804		99.39804		99.35647	99.35647			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
2Y STND	On 20/09/2019	Interest Rate Swap		99.76472	99.76472		99.71561	99.71561			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.94792	95.94792		95.81140	95.81140			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.18157	95.18157		95.02354	95.02354			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.38219	94.38219		94.20204	94.20204			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.55901	94.55901		94.35701	94.35701			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.75536	96.75536		96.53616	96.53616			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.89664	96.89664		96.66087	96.66087			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.08885	98.08885		97.83641	97.83641			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		100.29995	100.29995		100.03495	100.03495			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		556.12400	556.12400		557.54500	557.54500			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		566.34500	566.34500		567.79100	567.79100			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		576.87700	576.87700		578.35200	578.35200			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		639.91500	639.91500		641.96900	641.96900			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		651.67600	651.67600		653.76600	653.76600			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		663.79400	663.79400		665.92700	665.92700			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future		575.03500	575.03500		577.28900	577.28900			0.00	0.00	0	776.00
ALBI	On 01/02/2018	Index Future		585.60400	585.60400		587.89800	587.89800			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future		596.49400	596.49400		598.83300	598.83300			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.82210	10.82210		10.79660	10.79660		15.92	0.00	0.00	0	10,146.00
AU\$ / R	On 27/12/2017	Any day expiry		10.83650	10.83650		10.81080	10.81080		16.10	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.96580	10.96580		10.93800	10.93800		16.11	0.00	0.00	0	100.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		11.10600	11.10600		11.07540	11.07540		15.38	0.00	0.00	0	1,524.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		11.24190	11.24190		11.20940	11.20940		14.97	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.66220	11.66220		11.62520	11.62520		14.88	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		11.07820	11.07820		11.05510	11.05510		14.80	0.00	0.00	0	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		11.23960	11.23960		11.21420	11.21420		14.98	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		11.39490	11.39490		11.36630	11.36630		15.83	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.28820	14.28820		14.27300	14.27300		16.13	0.00	0.00	0	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.58660	14.58660		14.56870	14.56870		16.73	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		14.88330	14.88330		14.86220	14.86220		16.76	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		16.42830	16.42830		15.69340	15.69340		17.12	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.06820	2.06820		2.05980	2.05980		16.41	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.08590	2.08590		2.07700	2.07700		16.43	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.10280	2.10280		2.09330	2.09330		16.55	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.17150	2.17150		2.05560	2.05560		17.23	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 18/12/2017	Foreign Exchange Future	2.20560		2.20560		2.19550	2.19550		16.91	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.24990		2.24990		2.23870	2.23870		17.08	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.29480		2.29480		2.28360	2.28360		16.78	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.60300		2.60300		2.45170	2.45170		18.20	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	10.81673		76.18651		10.75713	76.54979			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	10.92392		77.58663		10.86223	77.95646			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	11.02905		75.23774		10.96513	75.61483			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	11.06522		78.77629		11.02076	79.08099			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	11.16889		80.22404		11.12290	80.53417			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.27567		77.45440		11.22796	77.77072			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	573.65600		573.65600		575.88100	575.88100			0.00	0.00	0	672.00
GOVI	On 01/02/2018	GOVI	584.19900		584.19900		586.46400	586.46400			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	595.06300		595.06300		597.37300	597.37300			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.77520		1.77520		1.77080	1.77080		16.44	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.80390		1.80390		1.79910	1.79910		16.91	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.83130		1.83130		1.82610	1.82610		17.21	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	2.02460		2.02460		1.88140	1.88140		18.37	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	130.47715		130.47715		130.39498	130.39498			0.00	0.00	0	914.00
I2025	On 01/02/2018	Bond Future	131.58241		131.58241		131.49846	131.49846			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	134.07769		134.07769		133.99404	133.99404			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		99.54084	99.54084		99.54460	99.54460			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future		101.40451	101.40451		101.40822	101.40822			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		102.31050	102.31050		102.31568	102.31568			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		105.15612	105.15612		105.22947	105.22947			0.00	0.00	0	5,234.00
I2033	On 01/02/2018	Bond Future		107.12496	107.12496		107.19952	107.19952			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		108.06978	108.06978		108.14728	108.14728			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		128.92982	128.92982		128.72813	128.72813			0.00	0.00	0	19,719.00
I2038	On 01/02/2018	Bond Future		129.83889	129.83889		129.63322	129.63322			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		132.30106	132.30106		132.09336	132.09336			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		124.32797	124.32797		124.33241	124.33241			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future		126.65560	126.65560		126.66014	126.66014			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		127.45940	127.45940		127.46586	127.46586			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		132.74279	132.74279		132.74792	132.74792			0.00	0.00	0	22,612.00
I2050	On 01/02/2018	Bond Future		133.55488	133.55488		133.55993	133.55993			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		136.08756	136.08756		136.09472	136.09472			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		251.00600	251.00600		250.95800	250.95800			0.00	0.00	0	1,167.00
IGOV	On 01/02/2018	Index Future		255.70500	255.70500		255.65600	255.65600			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		260.55500	260.55500		260.50800	260.50800			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		0.13220	0.13220		0.13180	0.13180			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 19/03/2018	Foreign Exchange Future			0.13160		0.13160		0.13130	0.13130			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.13170		0.13170		0.13040	0.13040			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			1.74190		1.74190		1.73260	1.73260		15.53	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.77100		1.77100		1.76120	1.76120		15.27	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.79970		1.79970		1.78960	1.78960		15.32	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.92150		1.92150		1.89580	1.89580		15.42	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.89210		9.89210		9.93490	9.93490		16.57	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			10.01870		10.01870		10.06030	10.06030		16.63	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			10.14320		10.14320		10.18260	10.18260		15.86	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			11.12790		11.12790		10.46160	10.46160		16.05	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.32640		1.32640		1.33760	1.33760			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.33570		1.33570		1.34690	1.34690			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.34630		1.34630		1.35720	1.35720			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.44710		1.44710		1.37320	1.37320			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.32790		1.32790		1.33070	1.33070			0.00	0.00	0	5,270.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.33160		1.33160		1.33450	1.33450			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33520		1.33520		1.33800	1.33800			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18090		1.18090		1.17920	1.17920			0.00	0.00	0	30.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18730		1.18730		1.18560	1.18560			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19390		1.19390		1.19230	1.19230			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.67325		115.31954		8.61796	115.68953		7.48	0.00	3,690,225.28	32	135,561.00
R186	On 02/11/2017	Bond Future	8.60	Put	1,246.21000		1.24621	1,060.76000	1.06076	1,246.210		7.43	0.57	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	267.22000		0.26722	213.66000	0.21366	267.220		7.61	0.19	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.72531		112.13898		8.66768	112.51548		7.16	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	151.68000		0.15168	186.09000	0.18609	151.680		6.88	0.08	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,208.81000		1.20881	1,366.33000	1.36633	1,208.810		7.16	0.38	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,802.13000		1.80213	1,635.83000	1.63583	1,802.130		7.31	0.48	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,147.56000		1.14756	1,029.30000	1.02930	1,147.560		7.45	0.35	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	698.23000		0.69823	619.21000	0.61921	698.230		7.60	0.24	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.77791		114.22382		8.71765	114.60791		7.24	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			301.33270		301.33270		301.34575	301.34575			0.00	0.00	0	2,350.00

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 01/02/2018	Bond Future			299.98934		299.98934		300.01387	300.01387			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.67829		305.67829		305.70739	305.70739			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			242.45017		242.45017		242.45972	242.45972		4.14	0.00	0.00	0	28,667.00
R202	On 01/02/2018	Bond Future			243.27945		243.27945		243.29509	243.29509		4.29	0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			247.89293		247.89293		247.91226	247.91226		4.28	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			8.02402		100.27145		7.95298	100.57241		4.21	0.00	0.00	0	56,990.00
R2023	On 01/02/2018	Bond Future			8.06342		102.11419		7.98808	102.42049		4.35	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			8.09480		100.08305		8.01464	100.39556		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			9.24040		93.15273		9.17522	93.59664			0.00	9,315,273.00	100	59,072.00
R2030	On 01/02/2018	Bond Future			9.29916		90.85980		9.23171	91.31170			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.36152		92.54896		9.29161	93.00968			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			9.47228		91.34677		9.40215	91.85642		11.01	0.00	0.00	0	32,988.00
R2032	On 01/02/2018	Bond Future			9.53646		93.02547		9.46401	93.54434		10.39	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,229.14000		1.22914		1,424.71000	1.42471	1,229.140	10.36	0.34	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,496.27000		1.49627		1,718.25000	1.71825	1,496.270	10.43	0.39	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,799.36000		1.79936		2,048.02000	2.04802	1,799.360	10.50	0.44	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,963.39000		1.96339		2,225.31000	2.22531	1,963.390	10.54	0.47	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.60016		90.59807		9.52520	91.12707		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			9.64344		95.23465		9.58348	95.71225			0.00	0.00	0	37,540.00
R2035	On 01/02/2018	Bond Future			9.71108		96.98483		9.64918	97.47101			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.77433		94.28782		9.71038	94.78357			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			9.75720		91.43930		9.69722	91.91388		13.21	0.00	0.00	0	54,588.00
R2037	On 01/02/2018	Bond Future			9.82121		88.86454		9.75937	89.34765		12.46	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.88805		90.51660		9.82420	91.00917		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			7.05389		104.02773		6.94998	104.13888		0.30	0.00	0.00	0	43,887.00
R204	On 01/02/2018	Bond Future			6.93938		101.90150		6.80480	102.01449		0.64	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.70442		103.79608		6.51332	103.91169		0.47	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	9.86258		94.67708		9.81779	95.05388		13.94	0.00	0.00	0	17,446.00
R2040	On 01/02/2018	Bond Future	9.92771		91.91154		9.88153	92.29517		13.13	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.99556		93.62015		9.94788	94.01137		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	9.86668		91.91495		9.82186	92.29722		14.66	0.00	0.00	0	26,425.00
R2044	On 01/02/2018	Bond Future	9.92911		89.22384		9.88295	89.61290		13.78	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future	9.99402		90.88255		9.94639	91.27933		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	9.82196		91.30185		9.78221	91.65082		14.53	0.00	0.00	0	87,324.00
R2048	On 01/02/2018	Bond Future	9.88519		92.97973		9.84424	93.33495		13.67	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future	9.94424		90.27168		9.90202	90.63395		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	7.38267		101.98667		7.30423	102.14254		1.22	0.00	0.00	0	41,044.00
R207	On 01/02/2018	Bond Future	7.37035		100.21981		7.28114	100.37834		1.45	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future	7.35553		102.08307		7.25185	102.24507		1.31	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	7.61212		98.15668		7.55055	98.33536		2.25	0.00	0.00	0	31,771.00
R208	On 01/02/2018	Bond Future	7.62932		99.96054		7.56233	100.14237		2.51	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future	7.63950		98.41793		7.56591	98.60360		2.37	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	9.59518		71.99482		9.53519	72.39667		13.25	0.00	0.00	0	125,637.00
R209	On 02/11/2017	Bond Future	8.30	Call	0.23000	0.00023	0.52000	0.00052	0.230	12.66	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	79.66000	0.07966	118.86000	0.11886	79.660	12.96	0.07	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	422.68000	0.42268	553.94000	0.55394	422.680	13.15	0.26	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,148.94000	1.14894	974.93000	0.97493	1,148.940	13.32	0.51	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	664.97000	0.66497	551.46000	0.55146	664.970	13.47	0.35	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	414.10000	0.41410	337.80000	0.33780	414.100	13.59	0.24	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	256.09000	0.25609	205.99000	0.20599	256.090	13.70	0.17	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	12.14000	0.01214	9.28000	0.00928	12.140	14.15	0.01	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future	9.65309		73.31788		9.59136	73.72702		12.37	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,538.05000	1.53805	1,392.54000	1.39254	1,538.050	12.69	0.39	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	10.00	Put	1,192.14000		1.19214	1,072.82000	1.07282	1,192.140		12.82	0.32	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	999.58000		0.99958	896.02000	0.89602	999.580		12.91	0.28	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.71027		71.53179	9.64667	71.94889			13.24	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			185.46127		185.46127	185.46864	185.46864				0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			188.93376		188.93376	188.94108	188.94108				0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.09405		190.09405	190.10411	190.10411				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			151.26847		151.26847	151.24470	151.24470				0.00	0.00	0	4,064.00
R212	On 01/02/2018	Bond Future			152.06239		152.06239	152.03802	152.03802				0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.94604		154.94604	154.92334	154.92334				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			9.31630		83.83127	9.25120	84.26303			10.76	0.00	0.00	0	62,290.00
R213	On 01/02/2018	Bond Future			9.37760		85.37183	9.31034	85.81142			10.13	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.43445		83.40970	9.36492	83.85786			10.79	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			9.75119		71.48429	9.70638	71.79460			14.13	0.00	0.00	0	43,355.00
R214	On 01/02/2018	Bond Future			9.81211		72.79800	9.76600	73.11388			13.15	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future			9.86890		70.85559	9.82142	71.17770			14.11	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			24,468.31000		24,468.31000	24,383.25000	24,383.25000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future			24,861.11000		24,861.11000	24,770.54000	24,770.54000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future			10.17290		10.17290	10.14290	10.14290			15.26	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			10.32910		10.32910	10.29670	10.29670			15.41	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			10.48300		10.48300	10.44790	10.44790			15.13	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			11.60020		11.60020	10.88910	10.88910			16.12	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future			3.79080		3.79080	3.78100	3.78100			13.51	0.00	0.00	0	18,650.00

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 19/03/2018		Foreign Exchange Future		3.74840	3.74840	3.73900	3.73900		13.66	0.00	0.00	0	0.00
TRY / R	On 18/06/2018		Foreign Exchange Future		3.70890	3.70890	3.69940	3.69940		14.68	0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future		3.74090	3.74090	3.57250	3.57250		15.78	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017		Foreign Exchange Future		1.39320	1.39320	1.39120	1.39120			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future		1.37580	1.37580	1.37350	1.37350			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future		1.35940	1.35940	1.35650	1.35650			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 : **1,304,113,438.25** **113,079** **6,288,187.00**

Grand Total: **1,304,113,438.25** **113,079** **6,288,187.00**