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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/10/2017

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	13.64290	13.64290		13.50420	13.50420		15.02	0.00	0.00	0	0.00	
\$ / R	On 06/10/2017	Any day expiry	12.68	Put	0.21720	0.00022	1.13130	0.00113	0.217	24.53	0.00	0.00	0	15,000.00
\$ / R	On 06/10/2017	Any day expiry	13.20	Put	5.41240	0.00541	22.77490	0.02277	5.412	19.02	0.05	0.00	0	20,000.00
\$ / R	On 06/10/2017	Any day expiry	13.35	Put	14.83030	0.01483	49.41870	0.04942	14.830	17.68	0.12	0.00	0	20,000.00
\$ / R	On 06/10/2017	Any day expiry	13.40	Call	263.40730	0.26341	167.30170	0.16730	263.407	17.24	0.84	0.00	0	15,000.00
\$ / R	On 10/10/2017	Any day expiry			13.65040	13.65040	13.62030	13.62030		13.78	0.00	0.00	0	0.00
\$ / R	On 13/10/2017	Any day expiry			13.65650	13.65650	13.51830	13.51830		14.07	0.00	899,824.20	66	24.00
\$ / R	On 16/10/2017	Any day expiry			13.66340	13.66340	13.52510	13.52510		13.67	0.00	4,907,880.00	360	662.00
\$ / R	On 23/10/2017	Any day expiry			13.67940	13.67940	13.54100	13.54100		14.10	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	84.20060	0.08420	61.10080	0.06110	84.201	15.56	0.27	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry			13.68860	13.68860	13.55010	13.55010		14.42	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	8.42880	0.00843	16.99290	0.01699	8.429	13.04	0.04	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	119.42860	0.11943	180.99830	0.18100	119.429	14.07	0.35	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	84.67570	0.08468	61.70310	0.06170	84.676	16.23	0.25	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	1.16670	0.00117	1.18210	0.00118	1.167	33.57	0.00	0.00	0	60.00
\$ / R	On 06/11/2017	Any day expiry			13.71160	13.71160	13.57240	13.57240		14.60	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			13.71810	13.71810	13.57890	13.57890		14.75	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.72680	13.72680	13.58740	13.58740		14.87	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry			13.73120	13.73120	13.49630	13.49630		14.53	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry			13.73550	13.73550	13.59600	13.59600		15.02	0.00	0.00	0	1,443.00
\$ / R	On 28/11/2017	Any day expiry			13.75950	13.75950	13.61950	13.61950		14.97	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	200.25180	0.20025	261.12640	0.26113	200.252	14.57	0.36	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	3.70330	0.00370	2.83960	0.00284	3.703	26.18	0.01	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.76380	13.76380	13.62370	13.62370		15.02	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	29.58480	0.02958	43.72460	0.04372	29.585	13.97	0.08	0.00	0	238,000.00
\$ / R	On 15/12/2017	Any day expiry			13.79640	13.79640	13.65590	13.65590		16.37	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.80290	13.80290	13.66230	13.66230		16.44	0.00	540,328,323.40	39,146	851,072.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	8.62480	0.00862	11.18580	0.01119	8.625	17.51	0.02	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	12.04150	0.01204	15.85340	0.01585	12.042	16.43	0.03	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	15.01120	0.01501	19.94620	0.01995	15.011	15.74	0.04	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	15.87650	0.01588	21.14340	0.02114	15.877	15.56	0.04	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	16.10120	0.01610	21.45460	0.02145	16.101	15.52	0.04	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	21.13730	0.02114	32.89760	0.03290	21.137	14.70	0.05	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	28.60420	0.02860	43.41080	0.04341	28.604	14.79	0.07	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	34.02260	0.03402	50.86170	0.05086	34.023	14.84	0.08	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	43.62540	0.04363	63.81770	0.06382	43.625	14.92	0.10	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	56.61430	0.05661	80.95460	0.08095	56.614	15.01	0.12	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	58.05990	0.05806	82.83680	0.08284	58.060	15.01	0.12	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	101.70890	0.10171	138.71310	0.13871	101.709	15.23	0.19	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	125.51870	0.12552	169.18720	0.16919	125.519	15.31	0.22	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	130.98300	0.13098	175.76360	0.17576	130.983	15.35	0.23	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	139.48110	0.13948	185.93040	0.18593	139.481	15.39	0.24	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	148.33880	0.14834	196.46440	0.19646	148.339	15.44	0.25	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	757.34260	0.75734	665.99340	0.66599	757.343	15.48	0.75	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	157.55610	0.15756	207.36960	0.20737	157.556	15.49	0.26	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	160.71010	0.16071	211.08700	0.21109	160.710	15.51	0.26	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	723.31430	0.72331	634.78400	0.63478	723.314	15.56	0.73	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	205.43760	0.20544	263.16260	0.26316	205.438	15.72	0.31	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Call	627.40550	0.62741	547.35260	0.54735	627.406	15.80	0.67	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	224.50550	0.22451	285.05260	0.28505	224.505	15.80	0.33	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	568.66900	0.56867	494.20180	0.49420	568.669	15.96	0.63	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	514.08700	0.51409	445.08840	0.44509	514.087	16.12	0.59	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	435.23410	0.43523	377.35300	0.37735	435.234	16.38	0.53	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	417.10770	0.41711	362.22230	0.36222	417.108	16.44	0.52	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	365.67790	0.36568	316.89040	0.31689	365.678	16.78	0.47	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	340.51960	0.34052	294.78020	0.29478	340.520	16.96	0.44	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	537.61960	0.53762	632.48020	0.63248	537.620	16.96	0.56	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	226.17400	0.22617	194.73780	0.19474	226.174	18.00	0.32	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	204.25620	0.20426	175.54610	0.17555	204.256	18.27	0.29	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	901.35620	0.90136	1,013.24610	1.01325	901.356	18.27	0.71	0.00	0	2,055.00

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	14.63	Call	178.56710	0.17857	153.49410	0.15349	178.567	18.58	0.26	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	122.37830	0.12238	105.40520	0.10541	122.378	19.48	0.19	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	109.58950	0.10959	93.62430	0.09362	109.590	19.75	0.17	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	108.50090	0.10850	92.62390	0.09262	108.501	19.77	0.17	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	72.66640	0.07267	61.76500	0.06176	72.666	20.53	0.12	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	43.00990	0.04301	36.79080	0.03679	43.010	21.46	0.07	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	12.84140	0.01284	10.21100	0.01021	12.841	23.17	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	11.35550	0.01136	8.93800	0.00894	11.355	23.30	0.02	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	4.43080	0.00443	3.00450	0.00300	4.431	24.15	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.81160	13.81160	13.67090	13.67090		16.74	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	280.00600	0.28001	346.94750	0.34695	280.006	16.27	0.37	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	5.41400	0.00541	3.81700	0.00382	5.414	23.91	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.82240	13.82240	13.68160	13.68160		16.84	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.83540	13.83540	13.69450	13.69450		17.11	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.85030	13.85030	13.70910	13.70910		17.08	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	198.01600	0.19802	247.97030	0.24797	198.016	16.04	0.27	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	225.12460	0.22512	195.97790	0.19598	225.125	19.12	0.28	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	203.27530	0.20328	176.96020	0.17696	203.275	19.38	0.25	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.89690	13.89690	13.75490	13.75490		17.07	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	240.79120	0.24079	292.84140	0.29284	240.791	16.01	0.29	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	248.12280	0.24812	301.04300	0.30104	248.123	16.04	0.29	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	259.37400	0.25937	313.59510	0.31360	259.374	16.09	0.30	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	299.04990	0.29905	357.58710	0.35759	299.050	16.26	0.33	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.89900	13.89900	13.75700	13.75700		17.07	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	77.21820	0.07722	99.55340	0.09955	77.218	15.46	0.12	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	208.56590	0.20857	255.11580	0.25512	208.566	15.90	0.26	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	202.86830	0.20287	177.66590	0.17767	202.868	19.82	0.23	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	161.84770	0.16185	140.91520	0.14092	161.848	20.36	0.19	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.92440	13.92440	13.78200	13.78200		17.10	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.92860	13.92860	13.78620	13.78620		17.11	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.99630	13.99630	13.85290	13.85290		17.04	0.00	41,429,048.00	2,960	110,346.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	47.67980	0.04768	56.85100	0.05685	47.680	15.85	0.07	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	86.17370	0.08617	101.19380	0.10119	86.174	15.53	0.11	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	99.03620	0.09904	117.73310	0.11773	99.036	15.45	0.13	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	206.99970	0.20700	245.05440	0.24505	207.000	15.68	0.23	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	275.82750	0.27583	323.67160	0.32367	275.828	15.86	0.28	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	286.21870	0.28622	335.95650	0.33596	286.219	15.88	0.29	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	336.27430	0.33627	392.21790	0.39222	336.274	16.05	0.32	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	344.61460	0.34461	401.30900	0.40131	344.615	16.08	0.33	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	388.06160	0.38806	448.48590	0.44849	388.062	16.24	0.35	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	884.36160	0.88436	801.38590	0.80139	884.362	16.24	0.65	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	595.62450	0.59562	671.11830	0.67112	595.624	16.90	0.46	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	643.50030	0.64350	579.36370	0.57936	643.500	17.04	0.52	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	757.82070	0.75782	842.86200	0.84286	757.821	17.37	0.52	0.00	0	41,000.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	483.88920	0.48389	433.39400	0.43339	483.889	17.86	0.42	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	374.64290	0.37464	334.95280	0.33495	374.643	18.62	0.34	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	363.35310	0.36335	324.78880	0.32479	363.353	18.71	0.33	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	343.97620	0.34398	307.36000	0.30736	343.976	18.88	0.32	0.00	0	3,100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	321.86300	0.32186	287.49240	0.28749	321.863	19.09	0.30	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	294.27740	0.29428	262.61930	0.26262	294.277	19.37	0.28	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	260.86560	0.26087	230.93530	0.23094	260.866	19.72	0.25	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	254.34870	0.25435	225.10540	0.22511	254.349	19.78	0.24	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	217.40590	0.21741	192.12290	0.19212	217.406	20.15	0.21	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	186.25770	0.18626	164.39440	0.16439	186.258	20.51	0.19	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	168.94080	0.16894	149.01070	0.14901	168.941	20.74	0.17	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			14.07350	14.07350	13.92920	13.92920		17.04	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,355.90610	1.35591	1,458.81160	1.45881	1,355.906	18.65	0.65	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	277.85510	0.27786	248.80480	0.24880	277.855	19.94	0.24	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.10660	14.10660	13.96200	13.96200		17.10	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.11490	14.11490	13.97020	13.97020		17.08	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.18510	14.18510	14.03990	14.03990		17.18	0.00	14,256,025.50	1,005	105,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	14.14610	0.01415	16.83970	0.01684	14.146	15.21	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	24.91390	0.02491	33.77100	0.03377	24.914	14.25	0.04	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	66.69050	0.06669	82.98710	0.08299	66.691	14.75	0.08	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	126.77690	0.12678	150.36860	0.15037	126.777	15.14	0.13	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	204.22260	0.20422	235.01980	0.23502	204.223	15.49	0.19	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	262.14900	0.26215	298.89050	0.29889	262.149	15.67	0.23	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	274.20840	0.27421	312.18690	0.31219	274.208	15.70	0.23	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	289.77630	0.28978	329.31670	0.32932	289.776	15.74	0.24	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	329.41000	0.32941	372.76650	0.37277	329.410	15.84	0.27	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	346.87740	0.34688	391.84640	0.39185	346.877	15.88	0.28	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	375.99260	0.37599	423.56810	0.42357	375.993	15.94	0.29	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	438.55760	0.43856	494.63950	0.49464	438.558	16.07	0.32	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	446.78030	0.44678	504.13680	0.50414	446.780	16.09	0.33	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	520.42220	0.52042	583.48630	0.58349	520.422	16.32	0.36	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	549.82640	0.54983	614.76870	0.61477	549.826	16.41	0.37	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	633.30510	0.63331	579.57200	0.57957	633.305	17.95	0.43	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	603.64380	0.60364	552.27890	0.55228	603.644	18.10	0.42	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	524.37580	0.52438	479.22500	0.47922	524.376	18.58	0.37	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	517.16970	0.51717	472.56000	0.47256	517.170	18.63	0.37	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	453.19760	0.45320	413.48450	0.41348	453.198	19.09	0.33	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	433.37700	0.43338	394.16840	0.39417	433.377	19.25	0.32	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	323.30570	0.32331	292.45830	0.29246	323.306	20.08	0.25	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	292.49280	0.29249	264.35010	0.26435	292.493	20.36	0.23	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	278.38650	0.27839	251.49800	0.25150	278.387	20.49	0.22	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	274.68210	0.27468	248.12330	0.24812	274.682	20.53	0.21	0.00	0	32,782.00
\$ / R	On 02/07/2018	Any day expiry			14.21410	14.21410	14.06860	14.06860		17.16	0.00	0.00	0	505.00
\$ / R	On 20/07/2018	Any day expiry			14.25090	14.25090	14.10500	14.10500		17.23	0.00	0.00	0	1,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/08/2018	Any day expiry		14.29990	14.29990		14.15360	14.15360		17.25	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future		14.37130	14.37130		14.22440	14.22440		17.26	0.00	0.00	0	2,430.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	19.62760	0.01963	24.27380	0.02427	19.628	14.38	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	204.31880	0.20432	239.82230	0.23982	204.319	15.07	0.17	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	215.96010	0.21596	251.85830	0.25186	215.960	15.16	0.18	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	280.02450	0.28002	315.67710	0.31568	280.025	15.60	0.21	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	522.28060	0.52228	479.48600	0.47949	522.281	19.44	0.32	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	508.62780	0.50863	466.77570	0.46678	508.628	19.52	0.32	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	489.85270	0.48985	449.31070	0.44931	489.853	19.64	0.31	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry		14.49260	14.49260		14.34400	14.34400		17.57	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future		14.55970	14.55970		14.40990	14.40990		17.72	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry		14.69160	14.69160		14.53960	14.53960		17.98	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future		14.76310	14.76310		14.60980	14.60980		18.07	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future		14.95350	14.95350		14.79700	14.79700		18.31	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future		15.84630	15.84630		15.66760	15.66760		19.44	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		15.96510	15.96510		15.78300	15.78300		19.54	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		16.08900	16.08900		15.90340	15.90340		19.66	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future		13.80290	13.80290		13.66230	13.66230		16.44	0.00	0.00	0	529.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		13.99630	13.99630		13.85290	13.85290		17.04	0.00	0.00	0	7.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		14.18510	14.18510		14.03990	14.03990		17.18	0.00	0.00	0	172.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		14.37130	14.37130		14.22440	14.22440		17.26	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.88970	14.88970		14.01440	14.01440		18.31	0.00	0.00	0	0.00
£ / R	On 03/10/2017	Any day expiry		18.11050	18.11050		18.10580	18.10580		15.92	0.00	0.00	0	0.00
£ / R	On 03/10/2017	Any day expiry	17.75	Put	2.79620	0.00280	21.42820	0.02143	2.796	21.26	0.03	0.00	0	1,000.00
£ / R	On 31/10/2017	Any day expiry		18.20120	18.20120		18.20030	18.20030		15.40	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future		18.36760	18.36760		18.36470	18.36470		17.39	0.00	107,064,740.40	5,829	201,822.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	666.07930	0.66608	666.70600	0.66671	666.079	17.27	0.56	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	191.60490	0.19160	190.93050	0.19093	191.605	19.50	0.21	0.00	0	800.00
£ / R	On 19/03/2018	Foreign Exchange Future		18.67750	18.67750		18.67300	18.67300		17.53	0.00	7,844,550.00	420	1,420.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	232.37380	0.23237	231.06650	0.23107	232.374	16.78	0.19	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	435.34050	0.43534	426.28240	0.42628	435.341	19.08	0.30	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future		18.98030	18.98030		18.97470	18.97470		17.47	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future		19.28030	19.28030		19.27420	19.27420		17.50	0.00	0.00	0	1,665.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.97010	19.97010		19.95420	19.95420		17.55	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12295	0.12295		0.12187	0.12187		21.12	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.12531	0.12531		0.12419	0.12419		18.59	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.12766	0.12766		0.12652	0.12652		22.33	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13459	0.13459		0.13459	0.13459		21.74	0.00	0.00	0	0.00
€ / R	On 03/10/2017	Any day expiry		16.01950	16.01950		15.95640	15.95640		13.23	0.00	0.00	0	0.00
€ / R	On 03/10/2017	Any day expiry	15.94	Put	18.49400	0.01849	61.48670	0.06149	18.494	14.43	0.25	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 11/10/2017	Any day expiry			16.03730		16.03730		15.97720	15.97720		12.40	0.00	0.00	0	3,795.00
€ / R	On 27/10/2017	Any day expiry			16.09360		16.09360		16.03400	16.03400		13.82	0.00	0.00	0	800.00
€ / R	On 15/11/2017	Any day expiry			16.16060		16.16060		16.09990	16.09990		14.20	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			16.20500		16.20500		16.14380	16.14380		14.28	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.27640		16.27640		16.21480	16.21480		15.47	0.00	26,351,491.60	1,619	95,309.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	9.24220		0.00924		10.79320	0.01079	9.242	16.29	0.02	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	416.92090		0.41692		396.46540	0.39647	416.921	15.76	0.48	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.30910		16.30910		16.24740	16.24740		15.88	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.43120		16.43120		16.36830	16.36830		16.11	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	307.42950		0.30743		330.82700	0.33083	307.430	15.35	0.31	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.59470		16.59470		16.53030	16.53030		16.15	0.00	20,676,996.20	1,246	14,672.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	140.12030		0.14012		148.73560	0.14874	140.120	14.84	0.15	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	149.93100		0.14993		159.14560	0.15915	149.931	14.87	0.16	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	766.01040		0.76601		732.88230	0.73288	766.010	16.03	0.54	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.91290		16.91290		16.84670	16.84670		16.32	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	38.64590		0.03865		39.78570	0.03979	38.646	14.84	0.04	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	236.97640		0.23698		249.11610	0.24912	236.976	15.04	0.19	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	218.21450		0.21821		203.88960	0.20389	218.215	20.79	0.15	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.23380		17.23380		17.16630	17.16630		16.52	0.00	0.00	0	2,544.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.30220		18.30220		18.22040	18.22040		17.40	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.74389		94.74389		94.56301	94.56301			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.76058		91.76058		91.57343	91.57343			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.51384		90.51384		90.32173	90.32173			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.68045		92.68045		92.48610	92.48610			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.47300		96.47300		96.27645	96.27645			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.05428		95.05428		94.84938	94.84938			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.12962		97.12962		96.91999	96.91999			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.86505		100.86505		100.65429	100.65429			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			99.66776		99.66776		99.66785	99.66785			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.76882		99.76882		99.76533	99.76533			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.86543		99.86543		99.85724	99.85724			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			98.95262		98.95262		98.95301	98.95301			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.46114		98.46114		98.45807	98.45807			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.33334		98.33334		98.32504	98.32504			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.67000		98.67000		98.65000	98.65000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.01689		99.01689		98.99696	98.99696			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.35647		99.35647		99.32826	99.32826			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.71561		99.71561		99.68634	99.68634			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	95.81140		95.81140		95.72967	95.72967			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.02354		95.02354		94.93875	94.93875			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.20204		94.20204		94.11402	94.11402			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.35701		94.35701		94.26424	94.26424			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.53616		96.53616		96.43592	96.43592			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.66087		96.66087		96.55111	96.55111			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.83641		97.83641		97.71664	97.71664			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.03495		100.03495		99.90784	99.90784			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	557.54500		557.54500		558.61600	558.61600			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	567.79100		567.79100		568.88500	568.88500			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	578.35200		578.35200		579.46700	579.46700			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	641.96900		641.96900		643.80300	643.80300			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	653.76600		653.76600		655.63800	655.63800			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	665.92700		665.92700		667.83400	667.83400			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	577.28900		577.28900		578.94700	578.94700			0.00	1,651,046,540.00	286	776.00
ALBI	On 01/02/2018	Index Future	587.89800		587.89800		589.59000	589.59000			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	598.83300		598.83300		600.55700	600.55700			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.79660		10.79660		10.70100	10.70100		16.13	0.00	0.00	0	10,146.00
AU\$ / R	On 27/12/2017	Any day expiry	10.81080		10.81080		10.71500	10.71500		16.21	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.93800		10.93800		10.84010	10.84010		16.30	0.00	0.00	0	100.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.07540		11.07540		10.97570	10.97570		15.44	0.00	16,602,024.60	1,499	1,524.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.20940		11.20940		11.10840	11.10840		14.98	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.62520		11.62520		11.51660	11.51660		14.96	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	11.05510		11.05510		10.92740	10.92740		14.95	0.00	0.00	0	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.21420		11.21420		11.08360	11.08360		15.02	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.36630		11.36630		11.23350	11.23350		15.90	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.27300		14.27300		14.19070	14.19070		16.36	0.00	0.00	0	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.56870		14.56870		14.48290	14.48290		16.97	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.86220		14.86220		14.77400	14.77400		17.03	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.69340		15.69340		15.69340	15.69340		17.23	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.05980		2.05980		2.04570	2.04570		16.58	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.07700		2.07700		2.06250	2.06250		16.58	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.09330		2.09330		2.07890	2.07890		16.65	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.05560		2.05560		2.05560	2.05560		17.12	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.19550		2.19550		2.18940	2.18940		17.26	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.23870		2.23870		2.23220	2.23220		17.37	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 18/06/2018	Foreign Exchange Future		2.28360	2.28360		2.27650	2.27650		16.98	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.45170	2.45170		2.45170	2.45170		17.61	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		10.75713	76.54979		10.71771	76.79152			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future		10.86223	77.95646		10.82132	78.20322			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future		10.96513	75.61483		10.92277	75.86629			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		11.02076	79.08099		10.98757	79.30978			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future		11.12290	80.53417		11.08847	80.76774			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future		11.22796	77.77072		11.19229	78.00867			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		575.88100	575.88100		577.56600	577.56600			0.00	0.00	0	672.00
GOVI	On 01/02/2018	GOVI		586.46400	586.46400		588.18400	588.18400			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI		597.37300	597.37300		599.12500	599.12500			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.77080	1.77080		1.75250	1.75250		16.55	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.79910	1.79910		1.78040	1.78040		17.02	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.82610	1.82610		1.80710	1.80710		17.30	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.88140	1.88140		1.88140	1.88140		18.11	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		130.39498	130.39498		130.40114	130.40114			0.00	0.00	0	914.00
I2025	On 01/02/2018	Bond Future		131.49846	131.49846		131.50620	131.50620			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		133.99404	133.99404		134.00151	134.00151			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future		99.54460	99.54460		99.95613	99.95613			0.00	0.00	0	1,370.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 01/02/2018	Bond Future	101.40822		101.40822		101.82860	101.82860			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.31568		102.31568		102.74373	102.74373			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	105.22947		105.22947		105.23415	105.23415			0.00	0.00	0	5,234.00
I2033	On 01/02/2018	Bond Future	107.19952		107.19952		107.20543	107.20543			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	108.14728		108.14728		108.15295	108.15295			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	128.72813		128.72813		128.73389	128.73389			0.00	0.00	0	19,719.00
I2038	On 01/02/2018	Bond Future	129.63322		129.63322		129.64045	129.64045			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	132.09336		132.09336		132.10039	132.10039			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	124.33241		124.33241		124.08655	124.08655			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	126.66014		126.66014		126.41108	126.41108			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	127.46586		127.46586		127.21165	127.21165			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	132.74792		132.74792		132.45848	132.45848			0.00	0.00	0	22,612.00
I2050	On 01/02/2018	Bond Future	133.55993		133.55993		133.26658	133.26658			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	136.09472		136.09472		135.79533	135.79533			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	250.95800		250.95800		250.92100	250.92100			0.00	0.00	0	1,167.00
IGOV	On 01/02/2018	Index Future	255.65600		255.65600		255.62100	255.62100			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	260.50800		260.50800		260.47200	260.47200			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	0.13180		0.13180		0.13050	0.13050			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.13130		0.13130		0.12980	0.12980			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.13040		0.13040		0.12950	0.12950			0.00	0.00	0	1,145.00

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 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			1.73260		1.73260		1.72160	1.72160		15.75	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.76120		1.76120		1.74960	1.74960		15.45	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.78960		1.78960		1.77770	1.77770		15.47	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.89580		1.89580		1.89580	1.89580		15.84	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.93490		9.93490		9.86740	9.86740		16.62	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			10.06030		10.06030		9.99100	9.99100		16.77	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			10.18260		10.18260		10.11260	10.11260		15.94	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.46160		10.46160		10.46160	10.46160		15.79	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.33760		1.33760		1.32520	1.32520			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.34690		1.34690		1.33880	1.33880			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.35720		1.35720		1.35370	1.35370			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37320		1.37320		1.37320	1.37320			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.33070		1.33070		1.34420	1.34420			0.00	0.00	0	5,270.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.33450		1.33450		1.34790	1.34790			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33800		1.33800		1.35150	1.35150			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17920		1.17920		1.18680	1.18680			0.00	11,792.00	10	30.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18560		1.18560		1.19330	1.19330			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19230		1.19230		1.19990	1.19990			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.61796		115.68953		8.56768	116.02740		7.48	0.00	79,015,948.99	683	135,593.00
R186	On 02/11/2017	Bond Future	8.60	Put	1,060.76000		1.06076		943.01000	0.94301	1,060.760	7.43	0.51	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	213.66000		0.21366		191.78000	0.19178	213.660	7.61	0.16	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.66768		112.51548		8.61509	112.86053		7.16	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	186.09000		0.18609		229.74000	0.22974	186.090	6.88	0.09	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,366.33000		1.36633		1,536.98000	1.53698	1,366.330	7.16	0.41	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,635.83000		1.63583		1,509.44000	1.50944	1,635.830	7.31	0.45	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,029.30000		1.02930		943.91000	0.94391	1,029.300	7.45	0.32	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	619.21000		0.61921		565.23000	0.56523	619.210	7.60	0.22	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.71765		114.60791		8.66272	114.95955		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			301.34575		301.34575		301.36024	301.36024			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			300.01387		300.01387		300.03173	300.03173			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.70739		305.70739		305.72484	305.72484			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 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			242.45972		242.45972		242.47056	242.47056		4.14	0.00	0.00	0	28,667.00
R202	On 01/02/2018	Bond Future			243.29509		243.29509		243.30864	243.30864		4.29	0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			247.91226		247.91226		247.92539	247.92539		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			7.95298		100.57241		7.90223	100.78811		4.21	0.00	0.00	0	56,990.00
R2023	On 01/02/2018	Bond Future			7.98808		102.42049		7.93403	102.64095		4.35	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			8.01464		100.39556		7.95719	100.62027		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			9.17522		93.59664		9.12516	93.93960			0.00	10,763,613.60	115	59,172.00
R2030	On 01/02/2018	Bond Future			9.23171		91.31170		9.17979	91.66165			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.29161		93.00968		9.23782	93.36634			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			9.40215		91.85642		9.35725	92.18489		11.01	0.00	0.00	0	32,988.00
R2032	On 01/02/2018	Bond Future			9.46401		93.54434		9.41751	93.87961		10.39	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,424.71000		1.42471		1,581.90000	1.58190	1,424.710	10.36	0.38	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,718.25000		1.71825		1,893.30000	1.89330	1,718.250	10.43	0.43	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,048.02000		2.04802		2,240.61000	2.24061	2,048.020	10.50	0.48	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,225.31000		2.22531		2,426.40000	2.42640	2,225.310	10.54	0.51	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.52520		91.12707		9.47712	91.46871		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			9.58348		95.71225		9.54369	96.03123			0.00	0.00	0	37,540.00
R2035	On 01/02/2018	Bond Future			9.64918		97.47101		9.60799	97.79665			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.71038		94.78357		9.66786	95.11541			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			9.69722		91.91388		9.65741	92.23105		13.21	0.00	0.00	0	54,588.00
R2037	On 01/02/2018	Bond Future			9.75937		89.34765		9.71822	89.67139		12.46	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.82420		91.00917		9.78175	91.33900		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			6.94998		104.13888		6.91062	104.18103		0.30	0.00	0.00	0	43,887.00
R204	On 01/02/2018	Bond Future			6.80480		102.01449		6.75277	102.05823		0.64	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.51332		103.91169		6.43949	103.95642		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
R2040	On 06/10/2015	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 02/11/2017	Bond Future			9.81779		95.05388		9.78305	95.34787		13.94	0.00	0.00	0	17,446.00
R2040	On 01/02/2018	Bond Future			9.88153		92.29517		9.84563	92.59522		13.13	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.94788		94.01137		9.91083	94.31725		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			9.82186		92.29722		9.78711	92.59552		14.66	0.00	0.00	0	26,425.00
R2044	On 01/02/2018	Bond Future			9.88295		89.61290		9.84705	89.91748		13.78	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.94639		91.27933		9.90939	91.58965		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			9.78221		91.65082		9.74747	91.95778		14.53	0.00	0.00	0	87,324.00
R2048	On 01/02/2018	Bond Future			9.84424		93.33495		9.80835	93.64833		13.67	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.90202		90.63395		9.86505	90.95332		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			7.30423		102.14254		7.25164	102.24721		1.22	0.00	0.00	0	41,044.00
R207	On 01/02/2018	Bond Future			7.28114		100.37834		7.22080	100.48575		1.45	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			7.25185		102.24507		7.18185	102.35464		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			7.55055		98.33536		7.49395	98.49998		2.25	0.00	0.00	0	31,771.00
R208	On 01/02/2018	Bond Future			7.56233		100.14237		7.50043	100.31075		2.51	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.56591		98.60360		7.49800	98.77533		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			9.53519		72.39667		9.49535	72.66542		13.25	0.00	16,868,424.11	233	125,637.00
R209	On 02/11/2017	Bond Future	8.30	Call	0.52000		0.00052		1.30000	0.00130	0.520	12.66	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	118.86000		0.11886		172.10000	0.17210	118.860	12.96	0.09	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	553.94000		0.55394		692.32000	0.69232	553.940	13.15	0.32	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	974.93000		0.97493		911.09000	0.91109	974.930	13.32	0.45	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	551.46000		0.55146		520.02000	0.52002	551.460	13.47	0.30	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	337.80000		0.33780		322.39000	0.32239	337.800	13.59	0.21	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	205.99000		0.20599		199.62000	0.19962	205.990	13.70	0.14	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	9.28000		0.00928		10.32000	0.01032	9.280	14.15	0.01	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.59136		73.72702		9.55028	74.00124		12.37	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,392.54000		1.39254		1,320.27000	1.32027	1,392.540	12.69	0.36	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,072.82000		1.07282		1,016.08000	1.01608	1,072.820	12.82	0.30	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	896.02000		0.89602		848.26000	0.84826	896.020	12.91	0.26	0.00	0	3,000.00

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
R209	On 03/05/2018	Bond Future	9.64667		71.94889		9.60436	72.22839		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	185.46864		185.46864		185.47703	185.47703			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future	188.94108		188.94108		188.95157	188.95157			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future	190.10411		190.10411		190.11420	190.11420			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	151.24470		151.24470		151.25217	151.25217			0.00	0.00	0	4,064.00
R212	On 01/02/2018	Bond Future	152.03802		152.03802		152.04729	152.04729			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future	154.92334		154.92334		154.93235	154.93235			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	9.25120		84.26303		9.20627	84.56282		10.76	0.00	0.00	0	62,290.00
R213	On 01/02/2018	Bond Future	9.31034		85.81142		9.26381	86.11741		10.13	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	9.36492		83.85786		9.31684	84.16972		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	9.70638		71.79460		9.67163	72.03679		14.13	0.00	0.00	0	43,355.00
R214	On 01/02/2018	Bond Future	9.76600		73.11388		9.73015	73.36108		13.15	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.82142		71.17770		9.78453	71.42963		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	24,383.25000	24,383.25000		24,249.22000	24,249.22000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	24,770.54000	24,770.54000		24,631.98000	24,631.98000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.14290	10.14290		10.06710	10.06710			15.35	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.29670	10.29670		10.21930	10.21930			15.41	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.44790	10.44790		10.36920	10.36920			15.19	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.88910	10.88910		10.88910	10.88910			15.73	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.78100	3.78100		3.75730	3.75730			13.66	0.00	0.00	0	18,650.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.73900	3.73900		3.71690	3.71690			13.84	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.69940	3.69940		3.67550	3.67550			14.78	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 14/06/2019	Foreign Exchange Future	3.57250		3.57250		3.57250	3.57250		15.89	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.39120		1.39120		1.37740	1.37740			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.37350		1.37350		1.35670	1.35670			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.35650		1.35650		1.33360	1.33360			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 : **2,538,067,222.60** **55,477** **6,247,027.00**

Grand Total: **2,538,067,222.60** **55,477** **6,247,027.00**