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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/10/2017

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 09/10/2017	Any day expiry	13.83000	13.83000		14.12500	14.12500		14.65	0.00	13,977,500.00	1,000	0.00	
\$ / R	On 10/10/2017	Any day expiry	13.85730	13.85730		13.74020	13.74020		14.71	0.00	0.00	0	0.00	
\$ / R	On 13/10/2017	Any day expiry	13.85950	13.85950		13.74250	13.74250		13.96	0.00	0.00	0	24.00	
\$ / R	On 16/10/2017	Any day expiry	13.86630	13.86630		13.74920	13.74920		12.82	0.00	103,542,750.00	7,500	662.00	
\$ / R	On 16/10/2017	Any day expiry	13.64	Put	30.72000	0.03072	0.00000	0.00000	30.720	14.25	0.20	82,585,697.40	30,000	30,000.00
\$ / R	On 20/10/2017	Any day expiry	13.87540	13.87540		13.75790	13.75790		13.27	0.00	0.00	0	0.00	
\$ / R	On 20/10/2017	Any day expiry	13.74	Put	74.97700	0.07498	125.62150	0.12562	74.977	13.78	0.34	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry	13.88230	13.88230		13.76420	13.76420		12.83	0.00	0.00	0	834.00	
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	92.23880	0.09224	69.13020	0.06913	92.239	13.17	0.38	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry	13.89140	13.89140		13.77250	13.77250		13.54	0.00	0.00	0	913.00	
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	2.60890	0.00261	5.18770	0.00519	2.609	15.24	0.02	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	36.78590	0.03679	67.73090	0.06773	36.786	13.43	0.17	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	92.62580	0.09263	71.14420	0.07114	92.626	14.34	0.33	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	0.12370	0.00012	0.22910	0.00023	0.124	30.89	0.00	0.00	0	60.00
\$ / R	On 03/11/2017	Any day expiry	13.90730	13.90730		13.78710	13.78710		13.83	0.00	0.00	0	0.00	
\$ / R	On 03/11/2017	Any day expiry	13.35	Put	22.89080	0.02289	45.23320	0.04523	22.891	12.55	0.10	0.00	0	20,000.00

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 06/11/2017	Any day expiry			13.91410	13.91410	13.79330	13.79330		13.72	0.00	0.00	0	200.00
\$ / R	On 09/11/2017	Any day expiry			13.92090	13.92090	13.79960	13.79960		13.91	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.93000	13.93000	13.80790	13.80790		14.12	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry			13.93670	13.93670	13.81530	13.81530		14.32	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry			13.93900	13.93900	13.81780	13.81780		14.38	0.00	0.00	0	1,392.00
\$ / R	On 28/11/2017	Any day expiry			13.96370	13.96370	13.84510	13.84510		14.47	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	106.68540	0.10669	143.63680	0.14364	106.685	13.79	0.25	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	2.29430	0.00229	2.37450	0.00237	2.294	25.09	0.01	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.96820	13.96820	13.85010	13.85010		14.54	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	13.31020	0.01331	19.02210	0.01902	13.310	14.27	0.04	0.00	0	238,000.00
\$ / R	On 15/12/2017	Any day expiry			14.00180	14.00180	13.88600	13.88600		15.49	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.00860	14.00860	13.89250	13.89250		15.59	0.00	731,683,186.60	52,231	852,961.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	4.15370	0.00415	4.78600	0.00479	4.154	17.79	0.01	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	5.71980	0.00572	6.59700	0.00660	5.720	16.64	0.02	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	7.07690	0.00708	8.17520	0.00818	7.077	15.90	0.02	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	7.47240	0.00747	8.63640	0.00864	7.472	15.72	0.02	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	7.57520	0.00758	8.75640	0.00876	7.575	15.67	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	9.87910	0.00988	11.45850	0.01146	9.879	14.80	0.03	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	11.41770	0.01142	13.27350	0.01327	11.418	14.34	0.03	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	12.47550	0.01248	16.50650	0.01651	12.475	14.06	0.04	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	15.86070	0.01586	22.53750	0.02254	15.861	13.93	0.04	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	22.34820	0.02235	31.16830	0.03117	22.348	14.03	0.06	0.00	0	20,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	23.09850	0.02310	32.15670	0.03216	23.098	14.04	0.06	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	47.93830	0.04794	64.00800	0.06401	47.938	14.29	0.11	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	62.87320	0.06287	82.60050	0.08260	62.873	14.39	0.14	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	66.23480	0.06623	86.74380	0.08674	66.235	14.41	0.14	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	71.52350	0.07152	93.23370	0.09323	71.524	14.44	0.15	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	77.11800	0.07712	100.06430	0.10006	77.118	14.48	0.16	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	889.62050	0.88962	797.31350	0.79731	889.621	14.50	0.83	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	83.02540	0.08303	107.29990	0.10730	83.025	14.51	0.17	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	85.06440	0.08506	109.82840	0.10983	85.064	14.52	0.17	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	850.00180	0.85000	760.15500	0.76016	850.002	14.55	0.82	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	115.30100	0.11530	146.45940	0.14646	115.301	14.67	0.22	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	128.91580	0.12892	162.46790	0.16247	128.916	14.74	0.24	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	667.89770	0.66790	590.28070	0.59028	667.898	14.88	0.73	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	602.60650	0.60261	530.05380	0.53005	602.607	15.02	0.69	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	507.34920	0.50735	442.98710	0.44299	507.349	15.25	0.62	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	485.31360	0.48531	422.99120	0.42299	485.314	15.31	0.60	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	418.55980	0.41856	363.61960	0.36362	418.560	15.49	0.55	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	385.64090	0.38564	336.11190	0.33611	385.641	15.59	0.52	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	377.04090	0.37704	443.61190	0.44361	377.041	15.59	0.48	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	245.71650	0.24572	213.08350	0.21308	245.717	16.61	0.37	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	219.24700	0.21925	190.04320	0.19004	219.247	16.87	0.33	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	710.64700	0.71065	797.54320	0.79754	710.647	16.87	0.67	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	189.04420	0.18904	163.71810	0.16372	189.044	17.20	0.30	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	123.34330	0.12334	106.71020	0.10671	123.343	18.09	0.21	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	108.69890	0.10870	94.11310	0.09411	108.699	18.35	0.18	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	107.46180	0.10746	93.04880	0.09305	107.462	18.38	0.18	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	69.09960	0.06910	59.17810	0.05918	69.100	19.21	0.12	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	61.02920	0.06103	52.24340	0.05224	61.029	19.37	0.11	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	37.21580	0.03722	31.83510	0.03184	37.216	20.04	0.07	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	9.90980	0.00991	8.55950	0.00856	9.910	21.98	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	8.81260	0.00881	7.61760	0.00762	8.813	22.18	0.02	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	3.87720	0.00388	3.35030	0.00335	3.877	23.70	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.01760	14.01760	13.90110	13.90110		15.96	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	173.76310	0.17376	212.89050	0.21289	173.763	15.28	0.28	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	4.75020	0.00475	4.00650	0.00401	4.750	23.38	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			14.02880	14.02880	13.91180	13.91180		16.19	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			14.04230	14.04230	13.92470	13.92470		16.40	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			14.05800	14.05800	13.93980	13.93980		16.69	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	129.83680	0.12984	155.46610	0.15547	129.837	15.73	0.20	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	246.06840	0.24607	217.33110	0.21733	246.068	18.17	0.31	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	220.09330	0.22009	194.34950	0.19435	220.093	18.42	0.28	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			14.10640	14.10640	13.98760	13.98760		16.70	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	165.65580	0.16566	195.00370	0.19500	165.656	15.63	0.22	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	170.99010	0.17099	201.02710	0.20103	170.990	15.64	0.23	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	179.21560	0.17922	210.29450	0.21029	179.216	15.66	0.24	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	208.58280	0.20858	245.52400	0.24552	208.583	15.71	0.26	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			14.10860	14.10860	13.98980	13.98980		16.71	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	51.08950	0.05109	58.66530	0.05867	51.089	15.61	0.09	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	117.56430	0.11756	140.20160	0.14020	117.564	15.51	0.17	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	141.87380	0.14187	167.96270	0.16796	141.874	15.58	0.20	2,160,238.56	773	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	216.50050	0.21650	194.29850	0.19430	216.500	18.90	0.25	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	171.05890	0.17106	152.93920	0.15294	171.059	19.49	0.21	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	137.17710	0.13718	122.67980	0.12268	137.177	19.93	0.17	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	127.52410	0.12752	0.00000	0.00000	127.524	20.07	0.16	3,494,414.28	1,546	773.00
\$ / R	On 13/02/2018	Any day expiry			14.13490	14.13490	14.01590	14.01590		16.74	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.13930	14.13930	14.02020	14.02020		16.74	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.20960	14.20960	14.08980	14.08980		16.69	0.00	104,696,332.80	7,368	107,810.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	32.61700	0.03262	37.59990	0.03760	32.617	15.97	0.05	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	60.13500	0.06013	69.29860	0.06930	60.135	15.57	0.09	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	69.51240	0.06951	80.05820	0.08006	69.512	15.47	0.10	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	76.78780	0.07679	88.39430	0.08839	76.788	15.40	0.11	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	145.20910	0.14521	169.80940	0.16981	145.209	15.31	0.18	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	200.14080	0.20014	231.07220	0.23107	200.141	15.47	0.23	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	208.58790	0.20859	240.42560	0.24043	208.588	15.49	0.23	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	247.94660	0.24795	283.80730	0.28381	247.947	15.58	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	254.40600	0.25441	290.89470	0.29089	254.406	15.60	0.27	0.00	0	2,500.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	288.33860	0.28834	330.56790	0.33057	288.339	15.67	0.29	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	997.93860	0.99794	920.36790	0.92037	997.939	15.67	0.71	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	327.54980	0.32755	373.22810	0.37323	327.550	15.81	0.32	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	467.67090	0.46767	523.91370	0.52391	467.671	16.27	0.40	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	723.07970	0.72308	662.50150	0.66250	723.080	16.40	0.58	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	611.69980	0.61170	677.48750	0.67749	611.700	16.66	0.47	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	536.64170	0.53664	490.89140	0.49089	536.642	17.12	0.46	65,580,847.15	10,000	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	409.43320	0.40943	374.38040	0.37438	409.433	17.83	0.38	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	396.23180	0.39623	362.41570	0.36242	396.232	17.92	0.37	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	386.09670	0.38610	353.13970	0.35314	386.097	17.99	0.36	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	373.82180	0.37382	341.91030	0.34191	373.822	18.08	0.35	12,491,272.08	2,526	5,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	348.27440	0.34827	318.56020	0.31856	348.274	18.28	0.33	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	316.46400	0.31646	289.52310	0.28952	316.464	18.55	0.30	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	278.96450	0.27896	255.33440	0.25533	278.965	18.92	0.27	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	272.08200	0.27208	249.06480	0.24906	272.082	18.99	0.27	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	231.42510	0.23143	210.83560	0.21084	231.425	19.38	0.23	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	196.24770	0.19625	178.83450	0.17883	196.248	19.73	0.20	7,196,839.23	2,526	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	176.79210	0.17679	161.15410	0.16115	176.792	19.96	0.18	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			14.28980	14.28980	14.16940	14.16940		16.78	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,175.81210	1.17581	1,260.69930	1.26070	1,175.812	17.89	0.62	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	297.10030	0.29710	272.60690	0.27261	297.100	19.24	0.26	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.32380	14.32380	14.20320	14.20320		16.78	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.33240	14.33240	14.21170	14.21170		16.83	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.40470	14.40470	14.28350	14.28350		16.89	0.00	720,235.00	50	108,535.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	12.80390	0.01280	12.60940	0.01261	12.804	15.94	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	18.17210	0.01817	19.51180	0.01951	18.172	14.45	0.03	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	48.34040	0.04834	53.71500	0.05372	48.340	14.76	0.06	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	92.99230	0.09299	104.55870	0.10456	92.992	15.01	0.10	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	152.43240	0.15243	171.87970	0.17188	152.432	15.22	0.15	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	198.92830	0.19893	223.87710	0.22388	198.928	15.35	0.19	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	208.93180	0.20893	234.80370	0.23480	208.932	15.38	0.19	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	221.90970	0.22191	248.95440	0.24895	221.910	15.42	0.20	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	255.22430	0.25522	285.15860	0.28516	255.224	15.51	0.22	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	270.02040	0.27002	301.19350	0.30119	270.020	15.54	0.23	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	294.83760	0.29484	328.01920	0.32802	294.838	15.60	0.25	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	348.74010	0.34874	386.03460	0.38603	348.740	15.72	0.28	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	355.87960	0.35588	393.70070	0.39370	355.880	15.74	0.28	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	416.25210	0.41625	459.49990	0.45950	416.252	15.86	0.32	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	440.38400	0.44038	487.05140	0.48705	440.384	15.90	0.33	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	691.87680	0.69188	643.65020	0.64365	691.877	17.33	0.47	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	658.16580	0.65817	612.17810	0.61218	658.166	17.48	0.45	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	567.10590	0.56711	527.81100	0.52781	567.106	17.90	0.40	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	558.90920	0.55891	520.19560	0.52020	558.909	17.95	0.40	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	486.19850	0.48620	452.75700	0.45276	486.198	18.39	0.35	0.00	0	15,000.00

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 18/06/2018	Foreign Exchange Future	15.53	Call	463.68010	0.46368	431.90760	0.43191	463.680	18.55	0.34	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	343.00700	0.34301	318.77550	0.31878	343.007	19.40	0.26	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	308.34360	0.30834	286.68590	0.28669	308.344	19.66	0.24	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	292.50220	0.29250	272.03530	0.27204	292.502	19.80	0.23	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	288.34460	0.28834	268.18810	0.26819	288.345	19.83	0.23	0.00	0	32,782.00
\$ / R	On 02/07/2018	Any day expiry	14.43450		14.43450		14.31310	14.31310		16.95	0.00	0.00	0	505.00
\$ / R	On 20/07/2018	Any day expiry	14.47270		14.47270		14.35100	14.35100		16.97	0.00	0.00	0	1,800.00
\$ / R	On 13/08/2018	Any day expiry	14.52360		14.52360		14.40150	14.40150		17.00	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.59780		14.59780		14.47520	14.47520		17.09	0.00	0.00	0	2,430.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	21.11880	0.02112	18.67190	0.01867	21.119	15.40	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	151.69040	0.15169	174.09250	0.17409	151.690	14.67	0.14	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	160.84960	0.16085	184.16260	0.18416	160.850	14.74	0.14	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	211.94300	0.21194	239.95960	0.23996	211.943	15.10	0.17	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	556.96910	0.55697	522.93780	0.52294	556.969	18.83	0.34	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	542.41200	0.54241	508.59180	0.50859	542.412	18.92	0.34	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	521.41600	0.52142	488.88310	0.48888	521.416	19.04	0.33	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry	14.72210		14.72210		14.59790	14.59790		17.31	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.79120		14.79120		14.66580	14.66580		17.50	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry	14.92700		14.92700		14.79930	14.79930		17.75	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00050		15.00050		14.87150	14.87150		17.82	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.19650		15.19650		15.06410	15.06410		18.06	0.00	7,598,250.00	500	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future	16.10390		16.10390		15.95490	15.95490		19.21	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry	16.22450		16.22450		16.07320	16.07320		19.31	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future	16.35030		16.35030		16.19670	16.19670		19.44	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future	14.00860		14.00860		13.89250	13.89250		15.59	0.00	210,129.00	15	529.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future	14.20960		14.20960		14.08980	14.08980		16.69	0.00	142,096.00	10	17.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future	14.40470		14.40470		14.28350	14.28350		16.89	0.00	0.00	0	172.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future	14.59780		14.59780		14.47520	14.47520		17.09	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future	15.79650		15.79650		15.06410	15.06410		18.06	0.00	0.00	0	0.00
£ / R	On 31/10/2017	Any day expiry	18.26440		18.26440		18.00490	18.00490		14.51	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.43200		18.43200		18.17650	18.17650		16.64	0.00	2,506,752.00	136	199,422.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	652.91010	0.65291	527.05330	0.52705	652.910	16.53	0.58	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	156.76640	0.15677	124.16220	0.12416	156.766	18.35	0.20	0.00	0	800.00
£ / R	On 19/03/2018	Foreign Exchange Future	18.75150		18.75150		18.48930	18.48930		16.95	0.00	0.00	0	1,420.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	198.86110	0.19886	255.55500	0.25555	198.861	16.52	0.17	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	403.67720	0.40368	351.46970	0.35147	403.677	18.25	0.30	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	19.06300		19.06300		18.79710	18.79710		17.13	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future	19.37240		19.37240		19.10230	19.10230		17.32	0.00	0.00	0	1,665.00
£ / R	On 14/06/2019	Foreign Exchange Future	20.07820		20.07820		19.79520	19.79520		17.38	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future	0.12472		0.12472		0.12356	0.12356		21.75	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future	0.12718		0.12718		0.12597	0.12597		21.38	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 18/06/2018	Foreign Exchange Future			0.12961		0.12961		0.12838	0.12838		20.95	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14340		0.14340		0.14196	0.14196		20.77	0.00	0.00	0	0.00
€ / R	On 11/10/2017	Any day expiry			16.26520		16.26520		16.12530	16.12530		12.40	0.00	122,933,712.00	7,590	3,795.00
€ / R	On 27/10/2017	Any day expiry			16.31780		16.31780		16.17560	16.17560		12.94	0.00	0.00	0	800.00
€ / R	On 15/11/2017	Any day expiry			16.38480		16.38480		16.23760	16.23760		13.73	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			16.43030		16.43030		16.28760	16.28760		13.90	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.50230		16.50230		16.36330	16.36330		14.73	0.00	86,538,061.20	5,244	104,264.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	6.03620		0.00604		6.88800	0.00689	6.036	17.27	0.01	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	478.42720		0.47843		411.16580	0.41117	478.427	14.62	0.56	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.53630		16.53630		16.39590	16.39590		15.20	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.66430		16.66430		16.52140	16.52140		15.71	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	212.22420		0.21222		252.12830	0.25213	212.224	14.86	0.25	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.83250		16.83250		16.68820	16.68820		15.84	0.00	4,208,125.00	250	14,672.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	97.72570		0.09773		110.72650	0.11073	97.726	14.73	0.12	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	103.13040		0.10313		119.10790	0.11911	103.130	14.66	0.12	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	861.72050		0.86172		782.00940	0.78201	861.721	15.47	0.60	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			17.16090		17.16090		17.01410	17.01410		16.03	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	27.59900		0.02760		31.88340	0.03188	27.599	14.88	0.03	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	181.66280		0.18166		202.80890	0.20281	181.663	14.89	0.15	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	213.26700		0.21327		199.54620	0.19955	213.267	19.80	0.16	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.49340		17.49340		17.34240	17.34240		16.24	0.00	0.00	0	2,544.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.58520		18.58520		18.41760	18.41760		17.17	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.72235		95.72235		95.26803	95.26803			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.77451		92.77451		92.30212	92.30212			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.55870		91.55870		91.07328	91.07328			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.74018		93.74018		93.25033	93.25033			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.53855		97.53855		97.05124	97.05124			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.15656		96.15656		95.66159	95.66159			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.25119		98.25119		97.75748	97.75748			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.98940		101.98940		101.50175	101.50175			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75956		99.75956		99.75956	99.75956			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.68071		99.68071		99.67826	99.67826			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.80351		99.80351		99.79323	99.79323			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.92708		99.92708		99.90604	99.90604			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			98.96473		98.96473		98.96253	98.96253			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.49608		98.49608		98.48708	98.48708			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.39506		98.39506		98.37362	98.37362			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.76000		98.76000		98.72000	98.72000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.13820		99.13820		99.08993	99.08993			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 21/06/2019	Interest Rate Swap	99.51110		99.51110		99.44989	99.44989			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.90966		99.90966		99.83308	99.83308			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.17539		96.17539		96.02070	96.02070			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.42308		95.42308		95.25366	95.25366			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.64045		94.64045		94.45576	94.45576			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.83554		94.83554		94.63567	94.63567			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.05028		97.05028		96.83896	96.83896			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.21356		97.21356		96.99096	96.99096			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.42959		98.42959		98.19529	98.19529			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.65916		100.65916		100.41563	100.41563			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	553.75400		553.75400		555.17200	555.17200			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	563.92600		563.92600		565.37100	565.37100			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	574.41000		574.41000		575.88500	575.88500			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	635.56300		635.56300		638.29300	638.29300			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	647.23700		647.23700		650.01900	650.01900			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	659.27100		659.27100		662.10700	662.10700			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	571.21300		571.21300		573.71800	573.71800			0.00	0.00	0	776.00
ALBI	On 01/02/2018	Index Future	581.70500		581.70500		584.25800	584.25800			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	592.52100		592.52100		595.12300	595.12300			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.86120	10.86120		10.77620	10.77620			15.31	0.00	271,530.00	25	10,246.00
AU\$ / R	On 27/12/2017	Any day expiry	10.87610	10.87610		10.79040	10.79040			15.52	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	11.00870	11.00870		10.92080	10.92080			15.68	0.00	0.00	0	100.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.15200	11.15200		11.06280	11.06280			15.16	0.00	111,520.00	10	1,534.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.29350	11.29350		11.20260	11.20260			14.84	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.72660	11.72660		11.62820	11.62820			14.76	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	11.16680	11.16680		11.08790	11.08790			14.20	0.00	0.00	0	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.33150	11.33150		11.25030	11.25030			14.58	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.48850	11.48850		11.40620	11.40620			15.65	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.36510	14.36510		14.27440	14.27440			14.91	0.00	0.00	0	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.66950	14.66950		14.57390	14.57390			16.24	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.96410	14.96410		14.87340	14.87340			16.52	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.53010	16.53010		16.41710	16.41710			17.34	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.10670	2.10670		2.08110	2.08110			16.13	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.12430	2.12430		2.09900	2.09900			16.34	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.14170	2.14170		2.11620	2.11620			16.46	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.21170	2.21170		2.18400	2.18400			17.07	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			2.22830		2.22830		2.20930	2.20930		16.75	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future			2.27330		2.27330		2.25370	2.25370		16.62	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future			2.31930		2.31930		2.29890	2.29890		16.39	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.63320		2.63320		2.60750	2.60750		18.11	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			10.91087		75.61799		10.84634	76.00699			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future			11.02154		77.00693		10.95467	77.40330			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future			11.13016		74.64703		11.06086	75.05114			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			11.14957		78.20378		11.09004	78.60708			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future			11.25633		79.64020		11.19467	80.05112			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future			11.36632		76.85948		11.30236	77.27841			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			569.76000		569.76000		572.28300	572.28300			0.00	11,395,200.00	2	674.00
GOVI	On 01/02/2018	GOVI			580.22600		580.22600		582.79600	582.79600			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI			591.01300		591.01300		593.63400	593.63400			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future			1.79770		1.79770		1.78290	1.78290		16.32	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future			1.82720		1.82720		1.81180	1.81180		16.93	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future			1.85510		1.85510		1.83940	1.83940		16.75	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future			2.05150		2.05150		2.03230	2.03230		18.32	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future			130.61894		130.61894		130.62528	130.62528			0.00	0.00	0	949.00
I2025	On 01/02/2018	Bond Future			131.72448		131.72448		131.73155	131.73155			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future			134.22224		134.22224		134.22979	134.22979			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
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	99.92482		99.92482		99.92917	99.92917			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	101.79389		101.79389		101.79882	101.79882			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.70705		102.70705		102.71233	102.71233			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	105.06242		105.06242		105.06695	105.06695			0.00	5,778,433.10	55	5,179.00
I2033	On 01/02/2018	Bond Future	107.02751		107.02751		107.03287	107.03287			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.97032		107.97032		107.97593	107.97593			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	128.89872		128.89872		128.90449	128.90449			0.00	0.00	0	19,719.00
I2038	On 01/02/2018	Bond Future	129.80476		129.80476		129.81138	129.81138			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	132.26622		132.26622		132.27324	132.27324			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	123.79880		123.79880		123.55453	123.55453			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	126.11443		126.11443		125.86621	125.86621			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	126.90782		126.90782		126.65510	126.65510			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future	131.83035		131.83035		131.83590	131.83590			0.00	18,456,249.00	140	22,472.00
I2050	On 01/02/2018	Bond Future	132.62281		132.62281		132.62929	132.62929			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	135.13761		135.13761		135.14446	135.14446			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	250.73800		250.73800		250.72800	250.72800			0.00	0.00	0	1,167.00
IGOV	On 01/02/2018	Index Future	255.42700		255.42700		255.41900	255.41900			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	260.27100		260.27100		260.26300	260.26300			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
KES / R	On 18/12/2017	Foreign Exchange Future			0.13410		0.13410		0.13280	0.13280			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.13380		0.13380		0.13240	0.13240			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.13360		0.13360		0.13170	0.13170			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13020		0.13020		0.12400	0.12400			0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.76220		1.76220		1.74010	1.74010		14.59	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.79190		1.79190		1.76930	1.76930		15.19	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.82130		1.82130		1.79790	1.79790		14.83	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.94390		1.94390		1.91790	1.91790		15.39	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.89130		9.89130		9.83980	9.83980		15.88	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			10.02020		10.02020		9.96640	9.96640		16.17	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			10.14590		10.14590		10.09180	10.09180		15.61	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			11.14050		11.14050		11.06050	11.06050		15.87	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.34110		1.34110		1.32990	1.32990			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.35390		1.35390		1.34410	1.34410			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.36680		1.36680		1.35950	1.35950			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.46890		1.46890		1.45160	1.45160			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31580		1.31580		1.30840	1.30840			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.31960		1.31960		1.31220	1.31220			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.32340		1.32340		1.31600	1.31600			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17800		1.17800		1.17780	1.17780			0.00	0.00	0	40.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18460		1.18460		1.18440	1.18440			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19130		1.19130		1.19120	1.19120			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.79135		114.53469		8.71596	115.03486		7.51	0.00	79,830,678.93	697	133,189.00
R186	On 02/11/2017	Bond Future	8.60	Put	1,670.88000		1.67088		1,385.63000	1.38563	1,670.880	7.57	0.71	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	383.40000		0.38340		305.53000	0.30553	383.400	7.80	0.27	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.84869		111.33859		8.76999	111.84824		7.32	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	98.41000		0.09841		136.79000	0.13679	98.410	7.04	0.05	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	922.86000		0.92286		1,117.49000	1.11749	922.860	7.32	0.32	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	2,204.83000		2.20483		1,961.84000	1.96184	2,204.830	7.47	0.55	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,442.91000		1.44291		1,267.63000	1.26763	1,442.910	7.61	0.41	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	901.43000		0.90143		783.01000	0.78301	901.430	7.76	0.29	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.90679		113.40826		8.82452	113.92795		7.25	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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 02/11/2017	Bond Future			301.25438		301.25438		301.26902	301.26902			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			299.90427		299.90427		299.92061	299.92061			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.59107		305.59107		305.60842	305.60842			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			242.54376		242.54376		242.55459	242.55459		4.24	0.00	0.00	0	28,667.00
R202	On 01/02/2018	Bond Future			243.37034		243.37034		243.38268	243.38268		4.47	0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			247.98521		247.98521		247.99832	247.99832		4.40	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.14347		99.76791		8.06760	100.08737		4.21	0.00	20,153,117.82	202	58,286.00
R2023	On 01/02/2018	Bond Future			8.19043		101.60044		8.10984	101.92604		4.35	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			8.22981		99.55944		8.14406	99.89161		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			9.35275		92.39447		9.28267	92.86642			0.00	4,157,751.15	45	59,720.00
R2030	On 01/02/2018	Bond Future			9.41562		90.08673		9.34302	90.56759			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.48218		91.76124		9.40691	92.25153			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			9.55899		90.72225		9.49404	91.18946		11.01	0.00	10,886,670.00	120	35,822.00
R2032	On 01/02/2018	Bond Future			9.62620		92.38862		9.55903	92.86469		10.39	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	976.09000		0.97609		1,149.83000	1.14983	976.090	10.36	0.30	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,208.81000		1.20881		1,407.59000	1.40759	1,208.810	10.43	0.34	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,477.27000		1.47727		1,701.49000	1.70149	1,477.270	10.50	0.40	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,624.17000		1.62417		1,861.09000	1.86109	1,624.170	10.54	0.42	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.69299		89.94906		9.62347	90.43447		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			9.74001		94.47312		9.67511	94.98387			0.00	7,557,849.60	80	40,230.00
R2035	On 01/02/2018	Bond Future			9.81096		96.20836		9.74388	96.72876			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.87745		93.49673		9.80815	94.02724			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			9.83883		90.79967		9.78400	91.22851		13.21	0.00	14,073,948.85	155	54,913.00
R2037	On 01/02/2018	Bond Future			9.90554		88.21227		9.84894	88.64923		12.46	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.97509		89.85193		9.91663	90.29749		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			7.16585		103.90817		7.09005	103.98909		14.53	0.00	65,669,963.44	632	43,255.00
R204	On 01/02/2018	Bond Future			7.08586		101.77875		6.98718	101.86142		13.90	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.91204		103.67074		6.77159	103.75550		14.57	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future	9.92900		94.12289		9.87923	94.53764		13.94	0.00	0.00	0	17,446.00
R2040	On 01/02/2018	Bond Future	9.99633		91.34626		9.94497	91.76882		13.13	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	10.06637		93.04414		10.01332	93.47512		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	9.94838		91.22520		9.88851	91.72976		14.66	0.00	0.00	0	26,425.00
R2044	On 01/02/2018	Bond Future	10.01344		88.52048		9.95169	89.03458		13.78	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future	10.08098		90.16586		10.01727	90.68996		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	9.89857		90.63599		9.84375	91.11156		14.53	0.00	0.00	0	87,525.00
R2048	On 01/02/2018	Bond Future	9.96427		92.30077		9.90772	92.78535		13.67	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future	10.02572		89.57987		9.96742	90.07389		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	7.49199		101.76995		7.42967	101.89342		1.24	0.00	0.00	0	41,044.00
R207	On 01/02/2018	Bond Future	7.49541		99.99812		7.42427	100.12415		1.53	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future	7.50060		101.85698		7.41785	101.98586		1.36	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future	7.72861		97.81970		7.66222	98.01157		2.27	0.00	0.00	0	32,077.00
R208	On 01/02/2018	Bond Future	7.75652		99.61644		7.68413	99.81209		2.62	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future	7.77902		98.06710		7.69948	98.26691		2.45	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future	9.69226		71.35164		9.62732	71.78092		13.31	0.00	9,275,713.20	130	125,734.00
R209	On 02/11/2017	Bond Future	8.30	Call	0.01000	0.00001	0.08000	0.00008	0.010	12.72	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	24.14000	0.02414	52.12000	0.05212	24.140	13.01	0.03	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	206.71000	0.20671	330.59000	0.33059	206.710	13.21	0.16	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,398.82000	1.39882	1,209.84000	1.20984	1,398.820	13.38	0.61	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	807.96000	0.80796	693.83000	0.69383	807.960	13.54	0.43	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	495.81000	0.49581	426.18000	0.42618	495.810	13.66	0.31	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	299.16000	0.29916	258.88000	0.25888	299.160	13.76	0.21	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	10.62000	0.01062	10.46000	0.01046	10.620	14.21	0.01	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future	9.75313		72.66222		9.68625	73.09955		12.65	0.00	0.00	0	990.00

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	9.85	Put	1,802.18000		1.80218		1,644.33000	1.64433	1,802.180	12.97	0.44	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,411.46000		1.41146		1,282.45000	1.28245	1,411.460	13.10	0.37	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,191.45000		1.19145		1,079.82000	1.07982	1,191.450	13.19	0.33	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.81331		70.86371		9.74438	71.30958		13.26	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			185.41713		185.41713		185.42552	185.42552			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			188.88549		188.88549		188.89481	188.89481			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.04446		190.04446		190.05448	190.05448			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			151.19734		151.19734		151.20487	151.20487			0.00	0.00	0	4,059.00
R212	On 01/02/2018	Bond Future			151.98718		151.98718		151.99564	151.99564			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.86919		154.86919		154.87814	154.87814			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			9.42338		83.12782		9.35336	83.58687		10.83	0.00	0.00	0	62,290.00
R213	On 01/02/2018	Bond Future			9.48840		84.65467		9.41599	85.12237		10.37	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.54894		82.67898		9.47407	83.15582		10.83	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future			9.83800		70.88941		9.77814	71.29873		14.17	0.00	0.00	0	43,355.00
R214	On 01/02/2018	Bond Future			9.90160		72.19148		9.83992	72.60859		13.42	0.00	0.00	0	400.00
R214	On 03/05/2018	Bond Future			9.96100		70.23760		9.89749	70.66280		14.12	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future			24,761.32000		24,761.32000		24,517.53000	24,517.53000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future			25,162.54000		25,162.54000		24,913.83000	24,913.83000			0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future			10.28450		10.28450		10.18370	10.18370		14.79	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			10.44620		10.44620		10.34110	10.34110		15.08	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			10.60360		10.60360		10.49720	10.49720		14.97	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			11.73630		11.73630		11.61490	11.61490		15.96	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
TRY / R	On 18/12/2017		Foreign Exchange Future	3.67440	3.67440	3.76710	3.76710		13.37	0.00	0.00	0	18,650.00
TRY / R	On 19/03/2018		Foreign Exchange Future	3.62940	3.62940	3.72490	3.72490		13.62	0.00	0.00	0	0.00
TRY / R	On 18/06/2018		Foreign Exchange Future	3.58570	3.58570	3.68500	3.68500		14.66	0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	3.59880	3.59880	3.71400	3.71400		15.78	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017		Foreign Exchange Future	1.42310	1.42310	1.41340	1.41340			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future	1.40530	1.40530	1.39520	1.39520			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.38830	1.38830	1.37690	1.37690			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019		Foreign Exchange Future	1.34830	1.34830	1.21640	1.21640			0.00	0.00	0	0.00

Total for Derivatives : **1,599,885,063.39** **131,558** **6 264 203.00**

Grand Total: **1,599,885,063.39** **131,558** **6 264 203.00**