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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/10/2017

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	13.58280	13.58280		13.67970	13.67970		14.30	0.00	0.00	0	15,000.00
\$ / R	On 06/10/2017	Any day expiry	12.68	Put	0.09120	0.00009	0.06710	0.00007	0.091	30.37	0.00	0	15,000.00
\$ / R	On 06/10/2017	Any day expiry	13.20	Put	2.06360	0.00206	1.71510	0.00172	2.064	20.07	0.03	0	20,000.00
\$ / R	On 06/10/2017	Any day expiry	13.35	Put	8.04870	0.00805	5.96140	0.00596	8.049	17.90	0.09	0	20,000.00
\$ / R	On 06/10/2017	Any day expiry	13.40	Call	195.40490	0.19540	288.64980	0.28865	195.405	17.18	0.86	0	15,000.00
\$ / R	On 10/10/2017	Any day expiry			13.58940	13.58940	13.68730	13.68730		12.82	0.00	0	0.00
\$ / R	On 13/10/2017	Any day expiry			13.59270	13.59270	13.69290	13.69290		13.20	0.00	0	24.00
\$ / R	On 16/10/2017	Any day expiry			13.59600	13.59600	13.69990	13.69990		12.73	0.00	0	662.00
\$ / R	On 23/10/2017	Any day expiry			13.61370	13.61370	13.71630	13.71630		13.16	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	54.31330	0.05431	85.90860	0.08591	54.313	14.92	0.21	0	500.00
\$ / R	On 27/10/2017	Any day expiry			13.62390	13.62390	13.72560	13.72560		13.60	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	10.40440	0.01040	8.80640	0.00881	10.404	13.26	0.05	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	128.67390	0.12867	101.16140	0.10116	128.674	13.55	0.39	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	58.07770	0.05808	86.17920	0.08618	58.078	15.73	0.20	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	0.86610	0.00087	0.82090	0.00082	0.866	34.62	0.00	0	60.00
\$ / R	On 03/11/2017	Any day expiry			13.64160	13.64160	13.74190	13.74190		13.98	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 03/11/2017	Any day expiry	13.35	Put	95.02410	0.09502	76.95450	0.07695	95.024	13.56	0.28	0.00	0	20,000.00
\$ / R	On 06/11/2017	Any day expiry			13.64920	13.64920	13.74890	13.74890		13.94	0.00	0.00	0	200.00
\$ / R	On 09/11/2017	Any day expiry			13.65580	13.65580	13.75550	13.75550		14.15	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.66450	13.66450	13.76430	13.76430		14.16	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry			13.67110	13.67110	13.77090	13.77090		14.32	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry			13.67330	13.67330	13.77310	13.77310		14.37	0.00	0.00	0	1,392.00
\$ / R	On 28/11/2017	Any day expiry			13.69750	13.69750	13.79730	13.79730		14.56	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	211.96950	0.21197	184.37270	0.18437	211.970	14.27	0.39	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	2.51970	0.00252	3.22360	0.00322	2.520	25.92	0.01	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.70190	13.70190	13.80170	13.80170		14.62	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	31.44590	0.03145	27.19700	0.02720	31.446	13.80	0.09	0.00	0	238,000.00
\$ / R	On 15/12/2017	Any day expiry			13.73490	13.73490	13.83470	13.83470		15.83	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.74150	13.74150	13.84120	13.84120		15.92	0.00	632,933,490.00	46,060	862,882.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	7.84070	0.00784	8.02340	0.00802	7.841	17.07	0.02	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	11.13840	0.01114	11.26750	0.01127	11.138	15.99	0.03	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	14.05080	0.01405	14.09390	0.01409	14.051	15.30	0.04	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	14.90580	0.01491	14.91790	0.01492	14.906	15.13	0.04	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	15.12890	0.01513	15.13220	0.01513	15.129	15.09	0.04	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	20.16990	0.02017	19.93200	0.01993	20.170	14.27	0.05	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	27.72010	0.02772	25.03910	0.02504	27.720	14.36	0.07	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	33.22660	0.03323	29.93020	0.02993	33.227	14.42	0.08	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	43.05160	0.04305	38.65040	0.03865	43.052	14.51	0.10	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	56.43890	0.05644	50.53490	0.05053	56.439	14.60	0.12	16,830,996.60	10,000	20,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	57.93350	0.05793	51.86220	0.05186	57.934	14.61	0.12	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	103.38720	0.10339	92.33240	0.09233	103.387	14.84	0.20	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	128.82800	0.12883	114.63980	0.11464	128.828	14.96	0.23	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	134.48670	0.13449	119.52350	0.11952	134.487	14.99	0.24	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	143.28430	0.14328	127.11910	0.12712	143.284	15.03	0.25	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	152.45490	0.15245	135.44610	0.13545	152.455	15.08	0.26	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	700.27650	0.70028	782.40100	0.78240	700.276	15.11	0.73	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	162.00040	0.16200	144.13930	0.14414	162.000	15.12	0.27	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	165.26860	0.16527	147.11570	0.14712	165.269	15.14	0.27	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	666.82370	0.66682	747.49060	0.74749	666.824	15.18	0.71	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	211.62150	0.21162	189.52300	0.18952	211.622	15.33	0.33	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	231.39170	0.23139	207.69260	0.20769	231.392	15.40	0.35	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	515.67600	0.51568	588.36130	0.58836	515.676	15.55	0.61	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	462.76860	0.46277	532.01400	0.53201	462.769	15.69	0.57	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	387.12880	0.38713	450.44370	0.45044	387.129	15.94	0.51	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	370.82750	0.37083	431.66700	0.43167	370.828	16.04	0.49	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	322.10650	0.32211	376.89730	0.37690	322.107	16.37	0.44	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	298.42520	0.29843	350.68180	0.35068	298.425	16.55	0.42	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	556.92520	0.55693	509.48180	0.50948	556.925	16.55	0.58	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	192.36500	0.19236	231.45920	0.23146	192.365	17.55	0.29	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	172.25950	0.17226	208.61630	0.20862	172.260	17.80	0.27	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	930.75950	0.93076	867.41630	0.86742	930.759	17.80	0.73	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	149.13350	0.14913	182.06720	0.18207	149.134	18.11	0.24	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	99.43490	0.09943	123.72630	0.12373	99.435	18.99	0.16	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	88.33000	0.08833	110.48890	0.11049	88.330	19.25	0.15	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	87.39050	0.08739	109.36330	0.10936	87.390	19.28	0.15	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	56.43270	0.05643	72.95310	0.07295	56.433	19.98	0.10	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	50.31200	0.05031	0.00000	0.00000	50.312	20.16	0.09	12,369,540.30	10,000	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	32.00150	0.03200	42.71280	0.04271	32.002	20.88	0.06	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	8.76980	0.00877	12.36190	0.01236	8.770	22.59	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	7.71310	0.00771	10.86810	0.01087	7.713	22.73	0.02	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	2.81920	0.00282	4.12850	0.00413	2.819	23.58	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.75030	13.75030	13.85000	13.85000		16.26	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	289.16360	0.28916	261.32110	0.26132	289.164	15.90	0.39	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	3.66440	0.00366	5.13710	0.00514	3.664	23.45	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.76140	13.76140	13.86100	13.86100		16.38	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.77460	13.77460	13.87410	13.87410		16.59	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.79000	13.79000	13.88930	13.88930		16.77	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	207.62210	0.20762	185.07290	0.18507	207.622	15.91	0.28	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	197.46270	0.19746	229.79320	0.22979	197.463	18.82	0.26	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	177.29980	0.17730	207.17480	0.20717	177.300	19.08	0.23	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.83700	13.83700	13.93660	13.93660		16.78	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	251.19380	0.25119	226.16280	0.22616	251.194	15.88	0.30	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	258.73330	0.25873	233.19520	0.23320	258.733	15.91	0.31	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	270.29960	0.27030	243.99620	0.24400	270.300	15.96	0.32	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	311.05620	0.31106	282.17110	0.28217	311.056	16.11	0.35	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.83910	13.83910	13.93870	13.93870		16.78	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	80.04620	0.08005	71.45250	0.07145	80.046	15.31	0.13	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	183.42640	0.18343	165.67250	0.16567	183.426	15.66	0.24	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	216.83030	0.21683	196.40860	0.19641	216.830	15.74	0.27	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	178.24160	0.17824	205.65310	0.20565	178.242	19.51	0.21	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	140.08830	0.14009	163.87820	0.16388	140.088	20.01	0.17	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	112.98780	0.11299	133.24470	0.13324	112.988	20.44	0.14	0.00	0	234.00
\$ / R	On 13/02/2018	Any day expiry			13.86480	13.86480	13.96450	13.96450		16.73	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.86900	13.86900	13.96880	13.96880		16.73	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.93740	13.93740	14.03760	14.03760		16.77	0.00	278,748.00	20	107,766.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	49.27490	0.04927	44.04290	0.04404	49.275	15.75	0.07	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	87.75070	0.08775	80.89680	0.08090	87.751	15.33	0.12	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	100.58340	0.10058	93.29130	0.09329	100.583	15.23	0.13	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	111.26490	0.11126	0.00000	0.00000	111.265	15.20	0.14	12,129,664.32	6,000	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	213.65110	0.21365	195.01770	0.19502	213.651	15.53	0.24	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	284.68840	0.28469	261.34060	0.26134	284.688	15.71	0.29	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	295.41500	0.29541	271.38300	0.27138	295.415	15.73	0.30	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	347.87680	0.34788	318.50730	0.31851	347.877	15.92	0.33	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	356.39060	0.35639	326.57440	0.32657	356.391	15.95	0.34	0.00	0	2,500.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	838.11710	0.83812	906.26160	0.90626	838.117	16.10	0.64	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	400.71710	0.40072	368.66160	0.36866	400.717	16.10	0.36	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	447.94320	0.44794	0.00000	0.00000	447.943	16.25	0.39	16,348,339.98	3,000	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	612.07040	0.61207	570.89200	0.57089	612.070	16.71	0.47	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	602.33630	0.60234	658.98190	0.65898	602.336	16.86	0.51	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	777.37080	0.77737	729.48860	0.72949	777.371	17.17	0.54	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	447.24870	0.44725	494.00560	0.49401	447.249	17.63	0.40	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	342.25700	0.34226	381.10180	0.38110	342.257	18.35	0.32	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	331.46470	0.33146	369.45770	0.36946	331.465	18.44	0.32	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	323.10250	0.32310	0.00000	0.00000	323.103	18.52	0.31	25,866,940.80	6,000	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	312.97400	0.31297	349.47630	0.34948	312.974	18.61	0.30	0.00	0	3,100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	291.91480	0.29191	326.67240	0.32667	291.915	18.81	0.28	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	265.72290	0.26572	298.23920	0.29824	265.723	19.08	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	233.56050	0.23356	264.49450	0.26449	233.560	19.40	0.23	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	227.43840	0.22744	257.79740	0.25780	227.438	19.45	0.23	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	192.87570	0.19288	219.85540	0.21986	192.876	19.80	0.20	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	163.92810	0.16393	187.89810	0.18790	163.928	20.15	0.17	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	147.92710	0.14793	170.14960	0.17015	147.927	20.38	0.16	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			14.01550	14.01550	14.11620	14.11620		16.80	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,381.16470	1.38116	1,319.80240	1.31980	1,381.165	18.41	0.66	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	251.06110	0.25106	279.81680	0.27982	251.061	19.63	0.23	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.04880	14.04880	14.14990	14.14990		16.86	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.05710	14.05710	14.15830	14.15830		16.85	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.12800	14.12800	14.22990	14.22990		16.89	0.00	0.00	0	105,585.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	14.71160	0.01471	14.73880	0.01474	14.712	15.17	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	28.14120	0.02814	25.70910	0.02571	28.141	14.42	0.04	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	71.12910	0.07113	65.47250	0.06547	71.129	14.79	0.08	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	131.49740	0.13150	121.78220	0.12178	131.497	15.09	0.14	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	208.66140	0.20866	194.17110	0.19417	208.661	15.35	0.19	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	267.65520	0.26766	249.62780	0.24963	267.655	15.52	0.23	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	280.00050	0.28000	261.26910	0.26127	280.000	15.55	0.24	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	295.93350	0.29593	276.31410	0.27631	295.933	15.59	0.25	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	336.49300	0.33649	314.65750	0.31466	336.493	15.68	0.27	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	354.36340	0.35436	331.58130	0.33158	354.363	15.72	0.28	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	384.14630	0.38415	359.81620	0.35982	384.146	15.79	0.30	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	449.79190	0.44979	420.60580	0.42061	449.792	15.96	0.33	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	458.77250	0.45877	428.60930	0.42861	458.773	15.98	0.34	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	534.09540	0.53410	500.16470	0.50016	534.095	16.22	0.37	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	563.89780	0.56390	528.77440	0.52877	563.898	16.30	0.38	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	596.66440	0.59666	644.89020	0.64489	596.664	17.76	0.42	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	567.66520	0.56767	614.21590	0.61422	567.665	17.91	0.41	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	490.70160	0.49070	532.30290	0.53230	490.702	18.37	0.36	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	483.68160	0.48368	524.85390	0.52485	483.682	18.41	0.36	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	421.50500	0.42151	458.75890	0.45876	421.505	18.86	0.32	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	401.92460		0.40192	438.27500	0.43828	401.925	19.00	0.30	0.00	0	965.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	295.96470		0.29596	325.53840	0.32554	295.965	19.79	0.23	0.00	0	5,183.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	266.77820		0.26678	294.05920	0.29406	266.778	20.06	0.21	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	253.44940		0.25345	279.65670	0.27966	253.449	20.20	0.20	0.00	0	7,420.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	249.94900		0.24995	275.87510	0.27588	249.949	20.23	0.20	0.00	0	32,782.00	
\$ / R	On 02/07/2018	Any day expiry			14.15710		14.15710	14.25940	14.25940		16.95	0.00	0.00	0	505.00	
\$ / R	On 20/07/2018	Any day expiry			14.19460		14.19460	14.29660	14.29660		17.02	0.00	0.00	0	1,800.00	
\$ / R	On 13/08/2018	Any day expiry			14.24450		14.24450	14.34590	14.34590		17.06	0.00	0.00	0	70.00	
\$ / R	On 17/09/2018	Foreign Exchange Future			14.31740		14.31740	14.41790	14.41790		17.09	0.00	0.00	0	2,430.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	20.36130		0.02036	23.08170	0.02308	20.361	14.35	0.03	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	212.36400		0.21236	197.87500	0.19788	212.364	15.08	0.17	0.00	0	5,300.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	223.97010		0.22397	208.60630	0.20861	223.970	15.16	0.18	0.00	0	1,550.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	287.66950		0.28767	267.62310	0.26762	287.670	15.55	0.22	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	491.68510		0.49169	527.17940	0.52718	491.685	19.22	0.31	0.00	0	5,300.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	478.38110		0.47838	513.10200	0.51310	478.381	19.30	0.31	0.00	0	1,550.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	460.10210		0.46010	493.75300	0.49375	460.102	19.42	0.30	0.00	0	750.00	
\$ / R	On 13/11/2018	Any day expiry			14.43810		14.43810	14.54120	14.54120		17.39	0.00	0.00	0	70.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			14.50460		14.50460	14.60980	14.60980		17.53	0.00	0.00	0	0.00	
\$ / R	On 13/02/2019	Any day expiry			14.63530		14.63530	14.74470	14.74470		17.80	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.70600		14.70600	14.81760	14.81760		17.87	0.00	0.00	0	0.00	
\$ / R	On 14/06/2019	Foreign Exchange Future			14.89460		14.89460	15.01220	15.01220		18.12	0.00	0.00	0	0.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			15.76810		15.76810	15.90780	15.90780		19.26	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			15.88390		15.88390	16.02630	16.02630		19.40	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			16.00470		16.00470	16.15000	16.15000		19.49	0.00	0.00	0	184,000.00	
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.74150		13.74150	13.84120	13.84120		15.92	0.00	68,707.50	5	529.00	
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.93740		13.93740	14.03760	14.03760		16.77	0.00	0.00	0	7.00	
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.12800		14.12800	14.22990	14.22990		16.89	0.00	0.00	0	172.00	
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.31740		14.31740	14.41790	14.41790		17.09	0.00	0.00	0	0.00	
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.89460		14.89460	15.01220	15.01220		18.12	0.00	0.00	0	0.00	
£ / R	On 31/10/2017	Any day expiry			18.12620		18.12620	18.21200	18.21200		14.56	0.00	0.00	0	43.00	
£ / R	On 18/12/2017	Foreign Exchange Future			18.29640		18.29640	18.37900	18.37900		16.89	0.00	49,674,726.00	2,715	199,422.00	
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	604.41410		0.60441	663.86580	0.66387	604.414	16.82	0.54	0.00	0	400.00	
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	160.30550		0.16031	185.80280	0.18580	160.305	19.04	0.19	0.00	0	800.00	
£ / R	On 19/03/2018	Foreign Exchange Future			18.61030		18.61030	18.69250	18.69250		17.14	0.00	0.00	0	1,420.00	
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	232.37030		0.23237	225.25130	0.22525	232.370	16.51	0.19	0.00	0	500.00	
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	392.60370		0.39260	428.31190	0.42831	392.604	18.67	0.29	0.00	0	500.00	
£ / R	On 18/06/2018	Foreign Exchange Future			18.91620		18.91620	19.00040	19.00040		17.28	0.00	0.00	0	3,383.00	
£ / R	On 17/09/2018	Foreign Exchange Future			19.22080		19.22080	19.30300	19.30300		17.44	0.00	0.00	0	1,665.00	
£ / R	On 14/06/2019	Foreign Exchange Future			19.90370		19.90370	20.00080	20.00080		17.44	0.00	0.00	0	0.00	
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12235		0.12235	0.12316	0.12316		21.00	0.00	0.00	0	225.00	
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12473		0.12473	0.12555	0.12555		18.54	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			0.12709		0.12709		0.12793	0.12793		16.80	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14040		0.14040		0.14143	0.14143		21.41	0.00	0.00	0	0.00
€ / R	On 11/10/2017	Any day expiry			15.98760		15.98760		16.10450	16.10450		11.31	0.00	0.00	0	3,795.00
€ / R	On 27/10/2017	Any day expiry			16.03800		16.03800		16.16060	16.16060		13.23	0.00	0.00	0	800.00
€ / R	On 15/11/2017	Any day expiry			16.10940		16.10940		16.22830	16.22830		13.83	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			16.15390		16.15390		16.27290	16.27290		13.96	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.22530		16.22530		16.34450	16.34450		15.13	0.00	47,734,832.60	2,942	104,089.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	9.74420		0.00974		9.01290	0.00901	9.744	16.35	0.02	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	379.08700		0.37909		443.34740	0.44335	379.087	15.49	0.46	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.25840		16.25840		16.37760	16.37760		15.63	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.38220		16.38220		16.50100	16.50100		15.99	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	319.53590		0.31954		282.57610	0.28258	319.536	15.38	0.32	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.54660		16.54660		16.66660	16.66660		15.97	0.00	0.00	0	14,672.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	146.85670		0.14686		128.47160	0.12847	146.857	14.90	0.16	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	156.91570		0.15692		137.62480	0.13762	156.916	14.92	0.17	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	730.98170		0.73098		799.32270	0.79932	730.982	15.92	0.53	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.86700		16.86700		16.98920	16.98920		16.06	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	39.33090		0.03933		34.04300	0.03404	39.331	14.79	0.04	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	241.58930		0.24159		221.93960	0.22194	241.589	14.99	0.19	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	193.39880		0.19340		216.79310	0.21679	193.399	20.32	0.14	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.19210		17.19210		17.31360	17.31360		16.22	0.00	0.00	0	2,544.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.24820		18.24820		18.39510	18.39510		17.02	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.85383		94.85383		95.13221	95.13221			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.87630		91.87630		92.17384	92.17384			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.63496		90.63496		90.95106	90.95106			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.80305		92.80305		93.13190	93.13190			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.59386		96.59386		96.92704	96.92704			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.17663		95.17663		95.51992	95.51992			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.24975		97.24975		97.59743	97.59743			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.98233		100.98233		101.32971	101.32971			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75956		99.75956		99.75957	99.75957			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.67401		99.67401		99.66934	99.66934			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.78066		99.78066		99.77469	99.77469			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.88636		99.88636		99.87799	99.87799			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			98.95871		98.95871		98.95436	98.95436			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.47382		98.47382		98.46709	98.46709			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.35416		98.35416		98.34590	98.34590			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.69000		98.69000		98.69000	98.69000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.05371		99.05371		99.04763	99.04763			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	99.39959	99.39959	99.39804	99.39804					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.77457	99.77457	99.76472	99.76472					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.87322	95.87322	95.94792	95.94792					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.08584	95.08584	95.18157	95.18157					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.26603	94.26603	94.38219	94.38219					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.42439	94.42439	94.55901	94.55901					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.61007	96.61007	96.75536	96.75536					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.74468	96.74468	96.89664	96.89664					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.93095	97.93095	98.08885	98.08885					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.13633	100.13633	100.29995	100.29995					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	557.27400	557.27400	556.12400	556.12400					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	567.51500	567.51500	566.34500	566.34500					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	578.06700	578.06700	576.87700	576.87700					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	641.82300	641.82300	639.91500	639.91500					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	653.61800	653.61800	651.67600	651.67600					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	665.77000	665.77000	663.79400	663.79400					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	577.05000	577.05000	575.03500	575.03500					0.00	0.00	0	776.00
ALBI	On 01/02/2018	Index Future	587.65400	587.65400	585.60400	585.60400					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	598.58000	598.58000	596.49400	596.49400					0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.78250	10.78250	10.82210	10.82210				15.69	0.00	0.00	0	10,146.00
AU\$ / R	On 27/12/2017	Any day expiry	10.79710	10.79710	10.83650	10.83650				15.79	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.92660	10.92660	10.96580	10.96580				15.82	0.00	0.00	0	100.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.06650	11.06650	11.10600	11.10600				15.19	0.00	0.00	0	1,524.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.20460	11.20460	11.24190	11.24190				14.85	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.61940	11.61940	11.66220	11.66220				14.77	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	11.01800	11.01800	11.07820	11.07820				14.52	0.00	0.00	0	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.17960	11.17960	11.23960	11.23960				14.73	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.33430	11.33430	11.39490	11.39490				15.68	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.17190	14.17190	14.28820	14.28820				15.83	0.00	0.00	0	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.46900	14.46900	14.58660	14.58660				16.49	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.76330	14.76330	14.88330	14.88330				16.47	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.28320	16.28320	16.42830	16.42830				16.95	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.05940	2.05940	2.06820	2.06820				16.29	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.07740	2.07740	2.08590	2.08590				16.39	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.09420	2.09420	2.10280	2.10280				16.48	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.16210	2.16210	2.17150	2.17150				17.15	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			2.18970		2.18970		2.20560	2.20560		16.89	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future			2.23360		2.23360		2.24990	2.24990		17.11	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future			2.27830		2.27830		2.29480	2.29480		16.43	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.58140		2.58140		2.60300	2.60300		18.17	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			10.76780		76.48456		10.81673	76.18651			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future			10.87326		77.89013		10.92392	77.58663			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future			10.97664		75.54672		11.02905	75.23774			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			11.01646		79.11057		11.06522	78.77629			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future			11.11844		80.56436		11.16889	80.22404			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future			11.22342		77.80093		11.27567	77.45440			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			575.68400		575.68400		573.65600	573.65600			0.00	0.00	0	672.00
GOVI	On 01/02/2018	GOVI			586.26300		586.26300		584.19900	584.19900			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI			597.16300		597.16300		595.06300	595.06300			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future			1.76340		1.76340		1.77520	1.77520		16.25	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future			1.79200		1.79200		1.80390	1.80390		16.82	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future			1.81890		1.81890		1.83130	1.83130		16.65	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future			2.00860		2.00860		2.02460	2.02460		18.34	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future			130.37305		130.37305		130.47715	130.47715			0.00	4,563,056.75	35	949.00
I2025	On 01/02/2018	Bond Future			131.47531		131.47531		131.58241	131.58241			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future			133.96984		133.96984		134.07769	134.07769			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	99.93655		99.93655		99.54084	99.54084			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	101.80697		101.80697		101.40451	101.40451			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.72151		102.72151		102.31050	102.31050			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	105.14402		105.14402		105.15612	105.15612			0.00	0.00	0	5,234.00
I2033	On 01/02/2018	Bond Future	107.11189		107.11189		107.12496	107.12496			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	108.05739		108.05739		108.06978	108.06978			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	128.91458		128.91458		128.92982	128.92982			0.00	0.00	0	19,719.00
I2038	On 01/02/2018	Bond Future	129.82234		129.82234		129.83889	129.83889			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	132.28547		132.28547		132.30106	132.30106			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	123.56323		123.56323		124.32797	124.32797			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	125.87573		125.87573		126.65560	126.65560			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	126.66595		126.66595		127.45940	127.45940			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	132.43284		132.43284		132.74279	132.74279			0.00	0.00	0	22,612.00
I2050	On 01/02/2018	Bond Future	133.23812		133.23812		133.55488	133.55488			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	135.76602		135.76602		136.08756	136.08756			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	250.83000		250.83000		251.00600	251.00600			0.00	0.00	0	1,167.00
IGOV	On 01/02/2018	Index Future	255.52400		255.52400		255.70500	255.70500			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	260.37200		260.37200		260.55500	260.55500			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			0.13140		0.13140		0.13220	0.13220			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.13030		0.13030		0.13160	0.13160			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12940		0.12940		0.13170	0.13170			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12400		0.12400		0.12400	0.12400			0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.73540		1.73540		1.74190	1.74190		15.33	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.76450		1.76450		1.77100	1.77100		15.15	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.79300		1.79300		1.79970	1.79970		15.23	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.91190		1.91190		1.92150	1.92150		15.44	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.83080		9.83080		9.89210	9.89210		16.22	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.95740		9.95740		10.01870	10.01870		16.45	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			10.08130		10.08130		10.14320	10.14320		15.73	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			11.03920		11.03920		11.12790	11.12790		15.91	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.32610		1.32610		1.32640	1.32640			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.34030		1.34030		1.33570	1.33570			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.35570		1.35570		1.34630	1.34630			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.44500		1.44500		1.44710	1.44710			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.33150		1.33150		1.32790	1.32790			0.00	7,017,005.00	5,270	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.33530		1.33530		1.33160	1.33160			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33890		1.33890		1.33520	1.33520			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18080		1.18080		1.18090	1.18090			0.00	0.00	0	30.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18720		1.18720		1.18730	1.18730			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19390		1.19390		1.19390	1.19390			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.62087		115.67001		8.67325	115.31954		7.51	0.00	18,969,881.64	164	135,561.00
R186	On 02/11/2017	Bond Future	8.60	Put	1,056.83000		1.05683	1,246.21000	1.24621	1,056.830	1,056.830	7.57	0.52	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	211.39000		0.21139	267.22000	0.26722	211.390	211.390	7.80	0.16	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.67069		112.49577		8.72531	112.13898		7.32	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	195.25000		0.19525	151.68000	0.15168	195.250	195.250	7.04	0.09	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,383.44000		1.38344	1,208.81000	1.20881	1,383.440	1,383.440	7.32	0.41	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,670.00000		1.67000	1,802.13000	1.80213	1,670.000	1,670.000	7.47	0.45	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,058.32000		1.05832	1,147.56000	1.14756	1,058.320	1,058.320	7.61	0.32	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	641.86000		0.64186	698.23000	0.69823	641.860	641.860	7.76	0.22	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.72091		114.58708		8.77791	114.22382		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			301.29408		301.29408		301.33270	301.33270			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			299.94801		299.94801		299.98934	299.98934			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.63894		305.63894		305.67829	305.67829			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			242.57326		242.57326		242.45017	242.45017		4.24	0.00	0.00	0	28,667.00
R202	On 01/02/2018	Bond Future			243.40286		243.40286		243.27945	243.27945		4.47	0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			248.02115		248.02115		247.89293	247.89293		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			7.96670		100.51420		8.02402	100.27145		4.21	0.00	0.00	0	56,990.00
R2023	On 01/02/2018	Bond Future			8.00262		102.36129		8.06342	102.11419		4.35	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			8.03025		100.33461		8.09480	100.08305		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			9.18794		93.50978		9.24040	93.15273			0.00	2,805,293.40	30	59,102.00
R2030	On 01/02/2018	Bond Future			9.24487		91.22329		9.29916	90.85980			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.30532		92.91908		9.36152	92.54896			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			9.41968		91.72864		9.47228	91.34677		11.01	0.00	0.00	0	32,988.00
R2032	On 01/02/2018	Bond Future			9.48211		93.41431		9.53646	93.02547		10.39	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,358.73000		1,358.73		1,229.14000	1,229.14	1,358.730	10.36	0.37	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,644.98000		1,644.98		1,496.27000	1,496.27	1,644.980	10.43	0.42	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,967.65000		1,967.65		1,799.36000	1,799.36	1,967.650	10.50	0.47	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,141.53000		2,141.53		1,963.39000	1,963.39	2,141.530	10.54	0.50	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.54400		90.99398		9.60016	90.59807		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			9.59579		95.61390		9.64344	95.23465			0.00	0.00	0	37,540.00
R2035	On 01/02/2018	Bond Future			9.66188		97.37095		9.71108	96.98483			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.72357		94.68100		9.77433	94.28782			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			9.70968		91.81497		9.75720	91.43930		13.21	0.00	0.00	0	54,588.00
R2037	On 01/02/2018	Bond Future			9.77221		89.24701		9.82121	88.86454		12.46	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.83752		90.90606		9.88805	90.51660		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			7.00803		104.07676		7.05389	104.02773		14.53	0.00	0.00	0	43,887.00
R204	On 01/02/2018	Bond Future			6.87999		101.95134		6.93938	101.90150		13.90	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.62073		103.84668		6.70442	103.79608		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			9.81503		95.07718		9.86258	94.67708		13.94	0.00	0.00	0	17,446.00
R2040	On 01/02/2018	Bond Future			9.87869		92.31885		9.92771	91.91154		13.13	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.94501		94.03500		9.99556	93.62015		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			9.81417		92.36309		9.86668	91.91495		14.66	0.00	0.00	0	26,425.00
R2044	On 01/02/2018	Bond Future			9.87501		89.68011		9.92911	89.22384		13.78	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.93829		91.34711		9.99402	90.88255		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			9.76943		91.76353		9.82196	91.30185		14.53	0.00	0.00	0	87,324.00
R2048	On 01/02/2018	Bond Future			9.83106		93.44981		9.88519	92.97973		13.67	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.88852		90.75034		9.94424	90.27168		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			7.32576		102.09972		7.38267	101.98667		1.24	0.00	0.00	0	41,044.00
R207	On 01/02/2018	Bond Future			7.30559		100.33486		7.37035	100.21981		1.53	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			7.28061		102.20009		7.35553	102.08307		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			7.56016		98.30745		7.61212	98.15668		2.27	0.00	0.00	0	31,771.00
R208	On 01/02/2018	Bond Future			7.57278		100.11398		7.62932	99.96054		2.62	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.57761		98.57405		7.63950	98.41793		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			9.54789		72.31132		9.59518	71.99482		13.31	0.00	0.00	0	125,637.00
R209	On 02/11/2017	Bond Future	8.30	Call	0.31000		0.00031		0.23000	0.00023	0.310	12.72	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	98.57000		0.09857		79.66000	0.07966	98.570	13.01	0.08	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	500.08000		0.50008		422.68000	0.42268	500.080	13.21	0.30	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	982.45000		0.98245		1,148.94000	1.14894	982.450	13.38	0.46	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	549.75000		0.54975		664.97000	0.66497	549.750	13.54	0.31	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	332.39000		0.33239		414.10000	0.41410	332.390	13.66	0.21	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	199.58000		0.19958		256.09000	0.25609	199.580	13.76	0.14	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	8.00000		0.00800		12.14000	0.01214	8.000	14.21	0.01	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.60442		73.64017		9.65309	73.31788		12.65	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
R209	On 01/02/2018	Bond Future	9.85	Put	1,452.07000		1.45207		1,538.05000	1.53805	1,452.070	12.97	0.37	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,124.61000		1.12461		1,192.14000	1.19214	1,124.610	13.10	0.31	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	942.72000		0.94272		999.58000	0.99958	942.720	13.19	0.27	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.66018		71.85998		9.71027	71.53179		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			185.43962		185.43962		185.46127	185.46127			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			188.91029		188.91029		188.93376	188.93376			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.07193		190.07193		190.09405	190.09405			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			151.21796		151.21796		151.26847	151.26847			0.00	0.00	0	4,064.00
R212	On 01/02/2018	Bond Future			152.00983		152.00983		152.06239	152.06239			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.89392		154.89392		154.94604	154.94604			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			9.26379		84.17928		9.31630	83.83127		10.83	0.00	0.00	0	62,290.00
R213	On 01/02/2018	Bond Future			9.32334		85.72620		9.37760	85.37183		10.37	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.37843		83.77052		9.43445	83.40970		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			9.70380		71.81254		9.75119	71.48429		14.17	0.00	0.00	0	43,355.00
R214	On 01/02/2018	Bond Future			9.76333		73.13224		9.81211	72.79800		13.42	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future			9.81874		71.19595		9.86890	70.85559		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			24,315.49000	24,315.49000			24,468.31000	24,468.31000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future			24,708.52000	24,708.52000			24,861.11000	24,861.11000			0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future			10.10420	10.10420			10.17290	10.17290		14.98	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			10.26080	10.26080			10.32910	10.32910		15.16	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			10.41450	10.41450			10.48300	10.48300		15.01	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			11.51300	11.51300			11.60020	11.60020		16.09	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	3.76950	3.76950		3.79080	3.79080		13.26	0.00	0.00	0	18,650.00
TRY / R	On 19/03/2018		Foreign Exchange Future	3.72740	3.72740		3.74840	3.74840		13.49	0.00	0.00	0	0.00
TRY / R	On 18/06/2018		Foreign Exchange Future	3.68800	3.68800		3.70890	3.70890		14.59	0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	3.73450	3.73450		3.74090	3.74090		15.68	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017		Foreign Exchange Future	1.38610	1.38610		1.39320	1.39320			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future	1.36870	1.36870		1.37580	1.37580			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.35220	1.35220		1.35940	1.35940			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 :												847,591,222.89	92,241	6,302,672.00
Grand Total:												847,591,222.89	92,241	6,302,672.00