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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 20/10/2017

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
<b>Derivatives</b>														
\$ / R	On 20/10/2017	Any day expiry		13.73750	13.73750		13.53400	13.53400		10.49	0.00	273,975,000.00	20,000	0.00
\$ / R	On 23/10/2017	Any day expiry		13.69640	13.69640		13.53400	13.53400		11.23	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	7.25520	0.00726	6.82050	0.00682	7.255	16.90	0.08	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry		13.70090	13.70090		13.53620	13.53620		15.18	0.00	1,165,366,200.00	85,200	38,513.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	1.90570	0.00191	5.92770	0.00593	1.906	19.52	0.01	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.39	Call	338.34980	0.33835	212.38990	0.21239	338.350	16.91	0.84	0.00	0	40,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	47.33920	0.04734	105.05670	0.10506	47.339	16.30	0.25	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	13.55	Call	210.75650	0.21076	113.82570	0.11383	210.757	16.02	0.70	0.00	0	40,000.00
\$ / R	On 27/10/2017	Any day expiry	13.65	Call	144.01890	0.14402	76.87060	0.07687	144.019	15.46	0.57	0.00	0	30,000.00
\$ / R	On 27/10/2017	Any day expiry	13.70	Call	115.36030	0.11536	0.00000	0.00000	115.360	15.18	0.51	552,927,816.00	80,000	80,000.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	20.01330	0.02001	10.65120	0.01065	20.013	17.64	0.12	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	0.23970	0.00024	0.32400	0.00032	0.240	55.02	0.00	0.00	0	60.00
\$ / R	On 03/11/2017	Any day expiry		13.71670	13.71670		13.55190	13.55190		15.14	0.00	0.00	0	0.00
\$ / R	On 03/11/2017	Any day expiry	13.35	Put	40.74130	0.04074	79.36250	0.07936	40.741	15.35	0.18	49,456,315.20	20,000	20,000.00
\$ / R	On 03/11/2017	Any day expiry	13.55	Put	92.32750	0.09233	0.00000	0.00000	92.328	15.23	0.34	92,334,968.00	20,000	20,000.00
\$ / R	On 06/11/2017	Any day expiry		13.72340	13.72340		13.55880	13.55880		14.72	0.00	0.00	0	200.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 09/11/2017	Any day expiry		13.73020	13.73020		13.56560	13.56560		14.99	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry		13.73920	13.73920		13.57470	13.57470		14.73	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry		13.74600	13.74600		13.58160	13.58160		14.80	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry		13.74820	13.74820		13.58390	13.58390		14.82	0.00	0.00	0	1,392.00
\$ / R	On 28/11/2017	Any day expiry		13.77290	13.77290		13.60810	13.60810		15.78	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	159.18400	0.15918	226.85330	0.22685	159.184	15.43	0.34	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	1.95840	0.00196	1.82340	0.00182	1.958	29.38	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry		13.77740	13.77740		13.61230	13.61230		16.23	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	21.79150	0.02179	35.00440	0.03500	21.792	15.71	0.07	0.00	0	238,000.00
\$ / R	On 04/12/2017	Any day expiry		13.78620	13.78620		13.62070	13.62070		16.62	0.00	0.00	0	24.00
\$ / R	On 15/12/2017	Any day expiry		13.81070	13.81070		13.64390	13.64390		17.97	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future		13.81730	13.81730		13.65020	13.65020		18.03	0.00	2,125,736,335.80	153,846	907,131.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	7.26470	0.00726	10.61180	0.01061	7.265	19.58	0.02	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	10.44100	0.01044	15.72090	0.01572	10.441	18.43	0.03	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	13.25170	0.01325	20.29830	0.02030	13.252	17.69	0.03	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	14.07720	0.01408	21.64840	0.02165	14.077	17.50	0.04	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	14.29240	0.01429	22.00060	0.02200	14.292	17.45	0.04	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	19.14530	0.01915	33.66340	0.03366	19.145	16.58	0.05	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	25.94130	0.02594	43.86820	0.04387	25.941	16.65	0.06	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	30.88880	0.03089	51.07100	0.05107	30.889	16.69	0.07	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	39.68910	0.03969	63.56240	0.06356	39.689	16.76	0.09	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	51.65340	0.05165	80.05380	0.08005	51.653	16.83	0.11	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	52.98790	0.05299	81.86350	0.08186	52.988	16.84	0.11	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	93.61580	0.09362	135.69710	0.13570	93.616	17.02	0.18	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	115.98800	0.11599	165.22570	0.16523	115.988	17.10	0.21	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	121.07380	0.12107	171.60720	0.17161	121.074	17.12	0.22	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	128.99310	0.12899	181.48050	0.18148	128.993	17.16	0.23	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	137.26000	0.13726	191.71900	0.19172	137.260	17.20	0.24	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	760.26680	0.76027	648.94950	0.64895	760.267	17.23	0.76	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	145.87930	0.14588	202.32530	0.20233	145.879	17.24	0.25	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	148.83160	0.14883	205.94230	0.20594	148.832	17.26	0.25	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	725.22600	0.72523	617.24250	0.61724	725.226	17.30	0.74	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	190.88270	0.19088	256.74210	0.25674	190.883	17.43	0.30	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	208.90440	0.20890	278.15240	0.27815	208.904	17.50	0.32	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	565.38530	0.56539	474.29940	0.47430	565.385	17.63	0.64	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	508.77140	0.50877	424.36990	0.42437	508.771	17.77	0.60	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	426.86800	0.42687	355.35840	0.35536	426.868	17.98	0.54	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	354.20580	0.35421	293.81820	0.29382	354.206	18.34	0.47	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	327.88890	0.32789	271.38670	0.27139	327.889	18.51	0.44	116,606,220.12	19,000	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	510.58890	0.51059	621.18670	0.62119	510.589	18.51	0.56	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	208.87080	0.20887	170.88340	0.17088	208.871	19.46	0.31	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	186.28970	0.18629	151.92330	0.15192	186.290	19.70	0.28	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	868.98970	0.86899	1,001.72330	1.00172	868.990	19.70	0.72	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	160.25240	0.16025	130.32920	0.13033	160.252	20.00	0.25	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	104.30150	0.10430	84.24980	0.08425	104.301	20.84	0.17	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	91.84420	0.09184	73.25470	0.07325	91.844	21.09	0.16	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	90.79020	0.09079	72.32760	0.07233	90.790	21.12	0.15	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	56.90530	0.05691	44.46880	0.04447	56.905	21.79	0.10	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	50.20500	0.05021	39.11380	0.03911	50.205	21.96	0.09	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	30.44740	0.03045	23.44190	0.02344	30.447	22.62	0.06	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	8.97170	0.00897	7.59450	0.00759	8.972	24.99	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	8.14700	0.00815	6.98120	0.00698	8.147	25.27	0.02	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	3.89110	0.00389	3.03290	0.00303	3.891	27.07	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.82620	13.82620	13.65860	13.65860		18.39	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	262.86890	0.26287	339.81550	0.33982	262.869	17.90	0.36	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	4.92790	0.00493	3.65680	0.00366	4.928	26.70	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.83730	13.83730	13.66910	13.66910		18.12	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.85070	13.85070	13.68240	13.68240		17.88	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.86630	13.86630	13.69800	13.69800		17.69	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	175.27910	0.17528	231.86650	0.23187	175.279	16.86	0.25	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	195.78210	0.19578	162.91240	0.16291	195.782	19.58	0.26	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	174.23230	0.17423	144.74300	0.14474	174.232	19.83	0.24	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.91490	13.91490	13.74600	13.74600		17.44	0.00	20,564,452.00	1,480	1,480.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	216.26580	0.21627	276.20530	0.27621	216.266	16.57	0.27	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	223.07830	0.22308	284.10950	0.28411	223.078	16.60	0.28	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	233.54880	0.23355	296.21630	0.29622	233.549	16.64	0.29	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	270.64810	0.27065	338.78050	0.33878	270.648	16.77	0.32	2,334,836.74	531	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.91700	13.91700	13.74810	13.74810		17.44	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	66.61530	0.06662	92.65870	0.09266	66.615	16.16	0.11	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	156.72360	0.15672	202.97870	0.20298	156.724	16.42	0.22	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	186.47480	0.18647	240.18430	0.24018	186.475	16.48	0.25	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	174.14510	0.17415	147.27090	0.14727	174.145	19.99	0.22	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	134.89530	0.13490	113.34810	0.11335	134.895	20.50	0.17	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	107.08830	0.10709	89.79670	0.08980	107.088	20.94	0.14	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	99.22070	0.09922	83.14900	0.08315	99.221	21.09	0.13	0.00	0	773.00
\$ / R	On 13/02/2018	Any day expiry			13.94300	13.94300	13.77350	13.77350		17.44	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.94730	13.94730	13.77780	13.77780		17.44	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.01640	14.01640	13.84560	13.84560		17.32	0.00	77,258,396.80	5,512	108,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	42.04880	0.04205	53.99540	0.05400	42.049	16.40	0.06	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	76.41700	0.07642	97.45930	0.09746	76.417	15.99	0.11	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	88.00570	0.08801	113.53320	0.11353	88.006	15.88	0.12	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	96.96220	0.09696	127.10330	0.12710	96.962	15.81	0.13	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	172.91910	0.17292	218.45240	0.21845	172.919	16.03	0.20	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	188.54160	0.18854	236.58590	0.23659	188.542	16.08	0.22	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	253.94800	0.25395	313.10350	0.31310	253.948	16.24	0.27	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	263.88250	0.26388	325.08190	0.32508	263.883	16.26	0.28	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	311.65690	0.31166	380.06160	0.38006	311.657	16.41	0.31	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	319.61850	0.31962	388.95960	0.38896	319.618	16.44	0.32	0.00	0	2,500.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	361.20520	0.36121	435.19040	0.43519	361.205	16.59	0.34	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	877.60520	0.87761	780.79040	0.78079	877.605	16.59	0.66	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	405.72260	0.40572	484.28700	0.48429	405.723	16.74	0.37	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	739.35340	0.73935	654.24920	0.65425	739.353	16.97	0.59	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	561.86890	0.56187	654.59330	0.65459	561.869	17.19	0.45	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	628.53970	0.62854	555.08080	0.55508	628.540	17.32	0.53	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	720.54640	0.72055	825.13560	0.82514	720.546	17.63	0.52	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	464.07310	0.46407	407.68350	0.40768	464.073	18.10	0.42	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	352.35190	0.35235	308.90230	0.30890	352.352	18.81	0.34	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	343.14440	0.34314	300.75380	0.30075	343.144	18.89	0.33	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	340.88460	0.34088	298.75320	0.29875	340.885	18.91	0.33	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	331.99770	0.33200	290.89370	0.29089	331.998	18.98	0.32	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	321.23700	0.32124	281.38370	0.28138	321.237	19.07	0.31	0.00	0	5,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	298.87670	0.29888	261.63390	0.26163	298.877	19.27	0.29	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	271.08630	0.27109	237.02660	0.23703	271.086	19.54	0.27	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	237.74900	0.23775	206.30730	0.20631	237.749	19.88	0.24	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	231.33620	0.23134	200.68160	0.20068	231.336	19.94	0.23	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	195.17390	0.19517	169.01350	0.16901	195.174	20.29	0.20	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	164.98040	0.16498	142.65340	0.14265	164.980	20.65	0.18	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	148.33780	0.14834	128.15350	0.12815	148.338	20.88	0.16	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			14.09630	14.09630	13.92390	13.92390		17.31	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,312.65010	1.31265	1,439.75620	1.43976	1,312.650	18.77	0.65	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	256.66710	0.25667	225.68860	0.22569	256.667	20.03	0.23	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.13020	14.13020	13.95750	13.95750		17.33	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.13870	14.13870	13.96590	13.96590		17.30	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.21070	14.21070	14.03730	14.03730		17.29	0.00	228,934,377.00	16,110	108,561.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	12.08390	0.01208	13.76570	0.01377	12.084	15.48	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	21.93240	0.02193	29.16680	0.02917	21.932	14.53	0.03	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	59.63920	0.05964	76.74220	0.07674	59.639	14.98	0.07	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	114.89810	0.11490	143.96210	0.14396	114.898	15.34	0.12	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	187.21660	0.18722	228.48590	0.22849	187.217	15.66	0.18	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	242.32990	0.24233	290.71580	0.29072	242.330	15.83	0.22	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	253.88550	0.25389	303.68920	0.30369	253.885	15.86	0.23	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	268.82410	0.26882	320.41270	0.32041	268.824	15.90	0.23	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	306.96810	0.30697	362.88360	0.36288	306.968	16.00	0.26	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	323.82300	0.32382	381.55690	0.38156	323.823	16.04	0.27	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	351.97400	0.35197	412.62720	0.41263	351.974	16.10	0.28	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	412.67590	0.41268	482.32080	0.48232	412.676	16.23	0.32	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	420.67600	0.42068	491.63910	0.49164	420.676	16.25	0.32	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	491.96340	0.49196	569.61610	0.56962	491.963	16.47	0.35	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	520.48230	0.52048	600.39670	0.60040	520.482	16.55	0.37	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	617.82260	0.61782	557.75770	0.55776	617.823	18.02	0.44	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	587.36680	0.58737	530.31980	0.53032	587.367	18.17	0.42	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	506.17600	0.50618	457.08100	0.45708	506.176	18.62	0.37	0.00	0	760.00

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	15.14	Call	498.80530	0.49881	450.40900	0.45041	498.805	18.67	0.37	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	433.53560	0.43354	391.41640	0.39142	433.536	19.12	0.33	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	413.36200	0.41336	372.19000	0.37219	413.362	19.27	0.31	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	302.81200	0.30281	271.53150	0.27153	302.812	20.07	0.24	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	272.14620	0.27215	243.91710	0.24392	272.146	20.34	0.22	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	258.15540	0.25816	231.33200	0.23133	258.155	20.48	0.21	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	254.48200	0.25448	228.03180	0.22803	254.482	20.52	0.21	0.00	0	32,782.00
\$ / R	On 02/07/2018	Any day expiry			14.24030	14.24030	14.06670	14.06670		17.32	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.27850	14.27850	14.10450	14.10450		17.31	0.00	0.00	0	1,800.00
\$ / R	On 13/08/2018	Any day expiry			14.32920	14.32920	14.15450	14.15450		17.37	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.40330	14.40330	14.22730	14.22730		17.13	0.00	1,209,877.20	84	2,462.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	15.60090	0.01560	17.24490	0.01724	15.601	14.32	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	194.94940	0.19495	225.59060	0.22559	194.949	15.35	0.16	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	205.53810	0.20554	238.13820	0.23814	205.538	15.42	0.17	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	261.85970	0.26186	306.89040	0.30689	261.860	15.72	0.20	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,301.11890	1.30112	1,197.11540	1.19712	1,301.119	16.38	0.66	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	503.34840	0.50335	461.00490	0.46100	503.348	19.36	0.32	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	489.68410	0.48968	448.24870	0.44825	489.684	19.44	0.31	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	470.91660	0.47092	430.72620	0.43073	470.917	19.56	0.30	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.52590	14.52590	14.34820	14.34820		17.54	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.59480	14.59480	14.41620	14.41620		17.68	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.73030	14.73030	14.54990	14.54990		17.93	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.80360	14.80360	14.62230	14.62230		18.00	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.99900	14.99900	14.81530	14.81530		18.23	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.89340	15.89340	15.70090	15.70090		19.33	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.01260	16.01260	15.81910	15.81910		19.45	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.13690	16.13690	15.94240	15.94240		19.58	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.81730	13.81730	13.65020	13.65020		18.03	0.00	96,721.10	7	716.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.01640	14.01640	13.84560	13.84560		17.32	0.00	0.00	0	17.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.21070	14.21070	14.03730	14.03730		17.29	0.00	582,638.70	41	9.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.40330	14.40330	14.22730	14.22730		17.13	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.99900	14.99900	14.81530	14.81530		18.23	0.00	0.00	0	0.00
£ / R	On 31/10/2017	Any day expiry			18.09080	18.09080	17.88750	17.88750		15.28	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.25750	18.25750	18.05070	18.05070		17.21	0.00	20,868,322.50	1,143	198,864.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	531.64530	0.53165	436.53870	0.43654	531.645	17.19	0.53	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	111.88960	0.11189	87.23980	0.08724	111.890	19.26	0.16	0.00	0	800.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.57560	18.57560	18.36320	18.36320		17.69	0.00	0.00	0	1,526.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	233.49610	0.23350	281.06900	0.28107	233.496	17.19	0.20	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	364.53800	0.36454	316.62660	0.31663	364.538	19.18	0.28	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.88780	18.88780	18.67100	18.67100		17.82	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.19780	19.19780	18.97710	18.97710		18.05	0.00	0.00	0	1,665.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.90890	19.90890	19.67700	19.67700		17.73	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 18/12/2017	Foreign Exchange Future			0.12217		0.12217		0.12158	0.12158		21.97	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12458		0.12458		0.12398	0.12398		23.23	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12699		0.12699		0.12636	0.12636		22.61	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14073		0.14073		0.14000	0.14000		21.70	0.00	0.00	0	0.00
€ / R	On 27/10/2017	Any day expiry			16.16100		16.16100		16.04630	16.04630		16.21	0.00	0.00	0	800.00
€ / R	On 15/11/2017	Any day expiry			16.22660		16.22660		16.11250	16.11250		14.40	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			16.27310		16.27310		16.15920	16.15920		15.17	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.34330		16.34330		16.22620	16.22620		17.22	0.00	31,869,435.00	1,950	94,389.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	8.68870		0.00869		9.91600	0.00992	8.689	18.85	0.02	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	431.00340		0.43100		381.85790	0.38186	431.003	17.30	0.50	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.37500		16.37500		16.25640	16.25640		17.14	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.50600		16.50600		16.38660	16.38660		16.44	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	258.50590		0.25851		302.52410	0.30252	258.506	15.77	0.29	2,238,362.33	477	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.67150		16.67150		16.55020	16.55020		16.43	0.00	8,335,750.00	500	13,967.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	117.30730		0.11731		139.29920	0.13930	117.307	15.23	0.14	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	125.99020		0.12599		149.14620	0.14915	125.990	15.25	0.14	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	779.20940		0.77921		723.31630	0.72332	779.209	16.28	0.56	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.99910		16.99910		16.87500	16.87500		16.39	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	30.93030		0.03093		36.97630	0.03698	30.930	15.01	0.04	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	204.78220		0.20478		233.98270	0.23398	204.782	15.13	0.17	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	194.97360		0.19497		189.09350	0.18909	194.974	20.43	0.14	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.33190		17.33190		17.20490	17.20490		16.41	0.00	0.00	0	2,544.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.41740		18.41740		18.28000	18.28000		17.17	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.88122		95.88122		95.63534	95.63534			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.92966		92.92966		92.68580	92.68580			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.70791		91.70791		91.47094	91.47094			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.87105		93.87105		93.64516	93.64516			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.64553		97.64553		97.42938	97.42938			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.24341		96.24341		96.02845	96.02845			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.30550		98.30550		98.09627	98.09627			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			102.01592		102.01592		101.81434	101.81434			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75954		99.75954		99.75955	99.75955			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.69284		99.69284		99.68936	99.68936			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.82627		99.82627		99.81730	99.81730			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.96307		99.96307		99.94819	99.94819			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.79703		99.79703		99.79703	99.79703			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			98.97520		98.97520		98.97149	98.97149			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.52084		98.52084		98.51248	98.51248			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.43039		98.43039		98.41540	98.41540			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 21/12/2018	Interest Rate Swap	98.80000	98.80000	98.80000	98.78000	98.78000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.19631	99.19631	99.19631	99.16406	99.16406				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.58760	99.58760	99.58760	99.54085	99.54085				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.00718	100.00718	100.00718	99.94957	99.94957				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.32182	96.32182	96.32182	96.21294	96.21294				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.57679	95.57679	95.57679	95.46062	95.46062				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.80436	94.80436	94.80436	94.68084	94.68084				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.00724	95.00724	95.00724	94.87456	94.87456				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.23039	97.23039	97.23039	97.08689	97.08689				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.40624	97.40624	97.40624	97.24817	97.24817				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.63217	98.63217	98.63217	98.45811	98.45811				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.86641	100.86641	100.86641	100.68357	100.68357				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	554.34300	554.34300	554.34300	555.06300	555.06300				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	564.51800	564.51800	564.51800	565.25600	565.25600				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	574.99200	574.99200	574.99200	575.73900	575.73900				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	633.96600	633.96600	633.96600	635.41900	635.41900				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	645.60300	645.60300	645.60300	647.08700	647.08700				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	657.58200	657.58200	657.58200	659.08900	659.08900				0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	569.76900	569.76900	569.76900	570.90700	570.90700				0.00	0.00	0	575.00
ALBI	On 01/02/2018	Index Future	580.22800	580.22800	580.22800	581.39000	581.39000				0.00	0.00	0	294.00
ALBI	On 03/05/2018	Index Future	590.99400	590.99400	590.99400	592.17300	592.17300				0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.80250	10.80250	10.80250	10.74810	10.74810			15.45	0.00	0.00	0	10,246.00
AU\$ / R	On 27/12/2017	Any day expiry	10.81710	10.81710	10.81710	10.76200	10.76200			15.64	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.94990	10.94990	10.94990	10.89370	10.89370			15.94	0.00	0.00	0	100.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.09430	11.09430	11.09430	11.03730	11.03730			15.43	0.00	0.00	0	1,550.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.23700	11.23700	11.23700	11.17920	11.17920			15.08	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.67400	11.67400	11.67400	11.61350	11.61350			14.91	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.97520	10.97520	10.97520	10.95440	10.95440			14.67	0.00	0.00	0	350.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.14070	11.14070	11.14070	11.11840	11.11840			15.18	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.30050	11.30050	11.30050	11.27590	11.27590			15.95	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.09370	14.09370	14.09370	14.06230	14.06230			16.84	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.39240	14.39240	14.39240	14.35880	14.35880			16.46	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.69070	14.69070	14.69070	14.65620	14.65620			16.65	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.24400	16.24400	16.24400	16.20300	16.20300			17.38	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.08090	2.08090	2.08090	2.05650	2.05650			16.35	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.09880	2.09880	2.09880	2.07410	2.07410			17.20	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
CNH / R	On 18/06/2018	Foreign Exchange Future		2.11630	2.11630		2.09120	2.09120		16.76	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.18740	2.18740		2.16170	2.16170		17.35	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.20900	2.20900		2.19230	2.19230		16.85	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.25360	2.25360		2.23670	2.23670		17.32	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.29950	2.29950		2.28220	2.28220		16.93	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.61230	2.61230		2.59230	2.59230		18.06	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		10.96084	75.31883		10.92687	75.52200			0.00	3,690,622.67	49	7,466.00
ES33	On 01/02/2018	Bond Future		11.07345	76.70141		11.03817	76.90885			0.00	3,758,369.09	49	2,000.00
ES33	On 03/05/2018	Bond Future		11.18439	74.33309		11.14796	74.54376			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		11.17015	78.06519		11.14616	78.22678			0.00	5,464,563.30	70	2,202.00
ES42	On 01/02/2018	Bond Future		11.27777	79.49820		11.25286	79.66323			0.00	5,564,874.00	70	7,957.00
ES42	On 03/05/2018	Bond Future		11.38900	76.71188		11.36327	76.87937			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		568.36800	568.36800		569.50300	569.50300			0.00	5,683,680.00	1	676.00
GOVI	On 01/02/2018	GOVI		578.80100	578.80100		579.96100	579.96100			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI		589.54000	589.54000		590.71700	590.71700			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.77290	1.77290		1.75220	1.75220		16.41	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.80200	1.80200		1.78110	1.78110		17.27	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.82980	1.82980		1.80840	1.80840		17.40	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		2.02130	2.02130		1.99880	1.99880		18.39	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		130.45920	130.45920		130.46458	130.46458			0.00	0.00	0	949.00



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 01/02/2018	Bond Future	131.55358		131.55358		131.56048	131.56048			0.00	0.00	0	21.00
I2025	On 03/05/2018	Bond Future	134.04117		134.04117		134.04685	134.04685			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future	99.67285		99.67285		99.87912	99.87912			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future	101.53372		101.53372		101.74494	101.74494			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	102.43560		102.43560		102.64975	102.64975			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	104.80379		104.80379		104.80762	104.80762			0.00	0.00	0	5,179.00
I2033	On 01/02/2018	Bond Future	106.76043		106.76043		106.76549	106.76549			0.00	0.00	0	381.00
I2033	On 03/05/2018	Bond Future	107.69055		107.69055		107.69465	107.69465			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	127.80630		127.80630		128.52850	128.52850			0.00	0.00	0	13,390.00
I2038	On 01/02/2018	Bond Future	128.68356		128.68356		129.42048	129.42048			0.00	0.00	0	5,252.00
I2038	On 03/05/2018	Bond Future	131.11693		131.11693		131.86647	131.86647			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	123.86507		123.86507		123.86956	123.86956			0.00	0.00	0	20,942.00
I2046	On 01/02/2018	Bond Future	126.17775		126.17775		126.18352	126.18352			0.00	0.00	0	2,943.00
I2046	On 03/05/2018	Bond Future	126.96396		126.96396		126.96850	126.96850			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	131.76674		131.76674		131.62536	131.62536			0.00	0.00	0	22,149.00
I2050	On 01/02/2018	Bond Future	132.54788		132.54788		132.40528	132.40528			0.00	0.00	0	3,661.00
I2050	On 03/05/2018	Bond Future	135.05419		135.05419		134.90789	134.90789			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	250.40600		250.40600		250.50700	250.50700			0.00	0.00	0	1,172.00
IGOV	On 01/02/2018	Index Future	255.08100		255.08100		255.18700	255.18700			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	259.90500		259.90500		260.01000	260.01000			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			0.13230		0.13230		0.13040	0.13040			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.13160		0.13160		0.13000	0.13000			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.13110		0.13110		0.12990	0.12990			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			1.73820		1.73820		1.72510	1.72510		15.21	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.76760		1.76760		1.75430	1.75430		15.27	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.79700		1.79700		1.78340	1.78340		15.36	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.92180		1.92180		1.90600	1.90600		15.52	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.61850		9.61850		9.58990	9.58990		16.29	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.74440		9.74440		9.71450	9.71450		16.77	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.86820		9.86820		9.83800	9.83800		16.19	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.83910		10.83910		10.79860	10.79860		16.27	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.32890		1.32890		1.31960	1.31960			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.34210		1.34210		1.32950	1.32950			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.35480		1.35480		1.33870	1.33870			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.46180		1.46180		1.45190	1.45190			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.32130		1.32130		1.32240	1.32240			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.32530		1.32530		1.32630	1.32630			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.32910		1.32910		1.33010	1.33010			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18280		1.18280		1.18870	1.18870			0.00	0.00	0	45.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18940		1.18940		1.19530	1.19530			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19620		1.19620		1.20220	1.20220			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.83359		114.25577		8.79399	114.51723		7.66	0.00	349,736,911.97	3,061	126,109.00
R186	On 02/11/2017	Bond Future	8.60	Put	1,707.60000		1.70760		1,516.03000	1.51603	1,707.600	7.60	0.83	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	259.60000		0.25960		217.64000	0.21764	259.600	7.80	0.26	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.89296		111.05327		8.85153	111.32025		7.45	0.00	0.00	0	25,414.00
R186	On 01/02/2018	Bond Future	7.75	Call	65.95000		0.06595		79.20000	0.07920	65.950	7.07	0.04	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	766.63000		0.76663		853.46000	0.85346	766.630	7.36	0.29	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	2,269.86000		2.26986		2,127.96000	2.12796	2,269.860	7.45	0.57	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,469.57000		1.46957		1,365.92000	1.36592	1,469.570	7.60	0.43	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	899.67000		0.89967		829.25000	0.82925	899.670	7.74	0.30	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.95367		113.11358		8.91054	113.38465		7.38	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			301.40076		301.40076		301.41338	301.41338			0.00	0.00	0	851.00
R197	On 01/02/2018	Bond Future			300.03821		300.03821		300.05440	300.05440			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			305.71185		305.71185		305.72535	305.72535			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			242.11888		242.11888		242.12789	242.12789		4.24	0.00	0.00	0	25,345.00
R202	On 01/02/2018	Bond Future			242.92677		242.92677		242.93878	242.93878		4.47	0.00	0.00	0	4,194.00
R202	On 03/05/2018	Bond Future			247.52046		247.52046		247.53005	247.53005		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			8.10665		99.92279		8.07184	100.06949		4.33	0.00	5,096,062.29	51	52,927.00
R2023	On 01/02/2018	Bond Future			8.15164		101.75700		8.11453	101.90706		4.56	0.00	0.00	0	21,312.00
R2023	On 03/05/2018	Bond Future			8.18953		99.71530		8.15032	99.86731		4.49	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			9.41934		91.94913		9.38990	92.14565			0.00	0.00	0	54,042.00
R2030	On 01/02/2018	Bond Future			9.48474		89.63216		9.45416	89.83288			0.00	0.00	0	6,569.00
R2030	On 03/05/2018	Bond Future			9.55429		91.29493		9.52272	91.49867			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			9.62995		90.21575		9.59554	90.46085		11.23	0.00	0.00	0	35,391.00
R2032	On 01/02/2018	Bond Future			9.69971		91.87174		9.66404	92.12202		10.74	0.00	0.00	0	7,596.00
R2032	On 01/02/2018	Bond Future	9.20	Call	782.94000		0.78294		857.64000	0.85764	782.940	10.59	0.26	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	984.11000		0.98411		1,071.41000	1.07141	984.110	10.64	0.30	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,217.54000		1.21754		1,317.97000	1.31797	1,217.540	10.69	0.35	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,346.83000		1.34683		1,453.96000	1.45396	1,346.830	10.72	0.38	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.76948		89.41930		9.73270	89.67347		11.23	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			9.79538		94.04071		9.76603	94.26954			0.00	0.00	0	41,191.00
R2035	On 01/02/2018	Bond Future			9.86831		95.76693		9.83790	96.00060			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.93712		93.04362		9.90582	93.28088			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			9.88474		90.44307		9.85534	90.67117		13.34	0.00	0.00	0	54,462.00
R2037	On 01/02/2018	Bond Future			9.95304		87.84815		9.92263	88.08099		12.80	0.00	0.00	0	13,719.00
R2037	On 03/05/2018	Bond Future			10.02453		89.47784		9.99325	89.71423		12.78	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			7.14776		103.92747		7.14718	103.92809		0.32	0.00	0.00	0	42,520.00
R204	On 01/02/2018	Bond Future			7.06377		101.79725		7.06219	101.79857		0.69	0.00	0.00	0	10,099.00
R204	On 03/05/2018	Bond Future			6.88698		103.68586		6.88612	103.68638		0.50	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	9.93966		94.03445		9.92031	94.19509		14.03	0.00	0.00	0	16,838.00
R2040	On 01/02/2018	Bond Future	10.00746		91.25511		9.98742	91.41934		13.44	0.00	0.00	0	4,400.00
R2040	On 03/05/2018	Bond Future	10.07827		92.94791		10.05769	93.11443		13.42	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	9.95935		91.13328		9.93997	91.29578		14.72	0.00	45,748,906.56	502	21,907.00
R2044	On 01/02/2018	Bond Future	10.02487		88.42588		10.00482	88.59194		14.08	0.00	557,083,044.00	6,300	10,241.00
R2044	On 03/05/2018	Bond Future	10.09317		90.06619		10.07258	90.23466		14.07	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	9.89939		90.62891		9.88505	90.75286		14.55	0.00	81,747,276.82	902	50,214.00
R2048	On 01/02/2018	Bond Future	9.96525		92.29241		9.95038	92.41936		13.92	0.00	18,366,189.59	199	42,721.00
R2048	On 03/05/2018	Bond Future	10.02712		89.56807		10.01189	89.69662		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	7.47608		101.80146		7.44560	101.86184		1.28	0.00	0.00	0	35,812.00
R207	On 01/02/2018	Bond Future	7.47795		100.02903		7.44284	100.09123		1.57	0.00	0.00	0	8,512.00
R207	On 03/05/2018	Bond Future	7.48273		101.88479		7.44258	101.94732		1.40	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	7.72453		97.83148		7.68944	97.93285		2.34	0.00	7,043,866.56	72	31,681.00
R208	On 01/02/2018	Bond Future	7.75251		99.62726		7.71404	99.73119		2.70	0.00	0.00	0	20,556.00
R208	On 03/05/2018	Bond Future	7.77606		98.07453		7.73422	98.17958		2.53	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	9.74897		70.97993		9.71450	71.20552		13.45	0.00	2,839,197.20	40	115,129.00
R209	On 02/11/2017	Bond Future	8.30	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.87	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1.15000	0.00115	2.53000	0.00253	1.150	13.02	0.00	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	45.89000	0.04589	71.53000	0.07153	45.890	13.21	0.06	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,411.02000	1.41102	1,275.83000	1.27583	1,411.020	13.36	0.73	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	715.37000	0.71537	636.62000	0.63662	715.370	13.45	0.49	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	374.90000	0.37490	331.72000	0.33172	374.900	13.57	0.31	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	185.63000	0.18563	164.46000	0.16446	185.630	13.68	0.18	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	1.14000	0.00114	1.14000	0.00114	1.140	14.21	0.00	0.00	0	1,300.00

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			9.81165		72.28287		9.77609	72.51302		12.78	0.00	3,252,729.15	45	13,222.00
R209	On 01/02/2018	Bond Future	9.32	Call	749.39000		0.74939		819.78000	0.81978	749.390	12.53	0.26	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	767.06000		0.76706		838.59000	0.83859	767.060	12.54	0.27	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.59	Put	2,782.83000		2.78283	2,655.41000	2.65541	2,782.830		12.68	0.60	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,855.94000		1.85594	1,760.15000	1.76015	1,855.940		12.87	0.47	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.88	Put	1,766.61000		1.76661	1,674.31000	1.67431	1,766.610		12.90	0.45	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	1,737.42000		1.73742	1,646.27000	1.64627	1,737.420		12.90	0.45	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,441.32000		1.44132	1,362.43000	1.36243	1,441.320		13.00	0.39	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,207.91000		1.20791	1,139.38000	1.13938	1,207.910		13.09	0.34	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.87398		70.47473		9.83744	70.70862		13.41	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	10.00	Put	2,403.25000		2.40325	2,310.13000	2.31013	2,403.250		13.63	0.43	0.00	0	5,000.00
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			185.15475		185.15475		185.16178	185.16178			0.00	0.00	0	1,480.00
R210	On 01/02/2018	Bond Future			188.61161		188.61161		188.62074	188.62074			0.00	0.00	0	699.00
R210	On 03/05/2018	Bond Future			189.75310		189.75310		189.76034	189.76034			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			151.05048		151.05048		151.05693	151.05693			0.00	0.00	0	2,533.00
R212	On 01/02/2018	Bond Future			151.82679		151.82679		151.83507	151.83507			0.00	0.00	0	1,546.00
R212	On 03/05/2018	Bond Future			154.69779		154.69779		154.70463	154.70463			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			9.50972		82.56664		9.47529	82.78978		11.01	0.00	0.00	0	54,691.00
R213	On 01/02/2018	Bond Future			9.57780		84.08227		9.54212	84.31005		10.53	0.00	0.00	0	17,044.00
R213	On 03/05/2018	Bond Future			9.64179		82.09292		9.60503	82.32425		11.01	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			9.86421		70.71142		9.83981	70.87710		14.25	0.00	21,920,540.20	310	34,088.00
R214	On 01/02/2018	Bond Future			9.92872		72.00936		9.90351	72.17863		13.50	0.00	20,378,648.88	283	10,685.00
R214	On 03/05/2018	Bond Future			9.98929		70.04957		9.96344	70.22135		14.20	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			24,469.00000		24,469.00000		24,250.00000	24,250.00000			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
RAIN	On 19/03/2018	Foreign Exchange Future	24,867.77000		24,867.77000	24,801.92000	24,801.92000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.16260		10.16260	10.07540	10.07540			15.29	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.32210		10.32210	10.23280	10.23280			15.72	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.47890		10.47890	10.38960	10.38960			15.36	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.60800		11.60800	11.50770	11.50770			16.20	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.69940		3.69940	3.67640	3.67640			13.36	0.00	129,479,000.00	35,000	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.66070		3.66070	3.63280	3.63280			13.96	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.61610		3.61610	3.59280	3.59280			14.57	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.63670		3.63670	3.59170	3.59170			15.76	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.39270		1.39270	1.37800	1.37800				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.37560		1.37560	1.36120	1.36120				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.36020		1.36020	1.34620	1.34620				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
<b>Total for Derivatives :</b>												<b>6,037,550,506.77</b>	<b>472,885</b>	<b>6 650 099.00</b>
<b>Grand Total:</b>												<b>6,037,550,506.77</b>	<b>472,885</b>	<b>6 650 099.00</b>