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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 10/10/2017

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 10/10/2017	Any day expiry	13.64630	13.64630		13.85730	13.85730		13.54	0.00	0.00	0	0.00
\$ / R	On 13/10/2017	Any day expiry	13.63110	13.63110		13.85950	13.85950		13.47	0.00	0.00	0	24.00
\$ / R	On 16/10/2017	Any day expiry	13.63780	13.63780		13.86630	13.86630		12.25	0.00	0.00	0	662.00
\$ / R	On 16/10/2017	Any day expiry	13.64	Put	87.11070	0.08711	30.72000	0.03072	87.111	12.33	0.50	0	30,000.00
\$ / R	On 20/10/2017	Any day expiry	13.64680	13.64680		13.87540	13.87540		12.45	0.00	0.00	0	0.00
\$ / R	On 20/10/2017	Any day expiry	13.74	Put	169.55240	0.16955	74.97700	0.07498	169.552	12.95	0.62	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry	13.65350	13.65350		13.88230	13.88230		11.98	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	29.85980	0.02986	92.23880	0.09224	29.860	13.44	0.16	0	500.00
\$ / R	On 27/10/2017	Any day expiry	13.66240	13.66240		13.89140	13.89140		12.67	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	5.56720	0.00557	2.60890	0.00261	5.567	14.24	0.03	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	84.10460	0.08410	36.78590	0.03679	84.105	12.97	0.33	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	35.96350	0.03596	92.62580	0.09263	35.963	14.54	0.16	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	0.11030	0.00011	0.12370	0.00012	0.110	33.67	0.00	0	60.00
\$ / R	On 03/11/2017	Any day expiry	13.67790	13.67790		13.90730	13.90730		13.32	0.00	0.00	0	0.00
\$ / R	On 03/11/2017	Any day expiry	13.35	Put	58.59460	0.05859	22.89080	0.02289	58.595	12.74	0.22	0	20,000.00
\$ / R	On 06/11/2017	Any day expiry	13.68460	13.68460		13.91410	13.91410		13.25	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		13.69120	13.69120		13.92090	13.92090		13.47	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry		13.70010	13.70010		13.93000	13.93000		13.57	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry		13.70680	13.70680		13.93670	13.93670		13.81	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry		13.70900	13.70900		13.93900	13.93900		13.89	0.00	0.00	0	1,392.00
\$ / R	On 28/11/2017	Any day expiry		13.73330	13.73330		13.96370	13.96370		14.21	0.00	2,304,600.00	167	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	174.38760	0.17439	106.68540	0.10669	174.388	13.84	0.36	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	1.94820	0.00195	2.29430	0.00229	1.948	26.47	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry		13.73770	13.73770		13.96820	13.96820		14.30	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	22.46720	0.02247	13.31020	0.01331	22.467	13.78	0.07	0.00	0	238,000.00
\$ / R	On 15/12/2017	Any day expiry		13.77090	13.77090		14.00180	14.00180		15.06	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future		13.77750	13.77750		14.00860	14.00860		15.28	0.00	852,083,265.00	61,846	860,046.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	4.60340	0.00460	4.15370	0.00415	4.603	16.70	0.01	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	6.36130	0.00636	5.71980	0.00572	6.361	15.47	0.02	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	7.91090	0.00791	7.07690	0.00708	7.911	14.69	0.02	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	8.36660	0.00837	7.47240	0.00747	8.367	14.50	0.03	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	8.48530	0.00849	7.57520	0.00758	8.485	14.45	0.03	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	11.18530	0.01119	9.87910	0.00988	11.185	13.52	0.03	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	16.35910	0.01636	11.41770	0.01142	16.359	13.63	0.05	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	20.31120	0.02031	12.47550	0.01248	20.311	13.70	0.06	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	27.63040	0.02763	15.86070	0.01586	27.630	13.80	0.07	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	38.03330	0.03803	22.34820	0.02235	38.033	13.92	0.09	0.00	0	20,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	39.21940	0.03922	23.09850	0.02310	39.219	13.93	0.10	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	77.04510	0.07705	47.93830	0.04794	77.045	14.21	0.17	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	98.83210	0.09883	62.87320	0.06287	98.832	14.32	0.20	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	103.73320	0.10373	66.23480	0.06623	103.733	14.35	0.21	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	111.39680	0.11140	71.52350	0.07152	111.397	14.39	0.22	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	119.44050	0.11944	77.11800	0.07712	119.440	14.43	0.23	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	702.51730	0.70252	889.62050	0.88962	702.517	14.46	0.76	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	127.87070	0.12787	83.02540	0.08303	127.871	14.47	0.24	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	130.76760	0.13077	85.06440	0.08506	130.768	14.49	0.25	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	667.22170	0.66722	850.00180	0.85000	667.222	14.53	0.74	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	172.47430	0.17247	115.30100	0.11530	172.474	14.66	0.30	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	190.55460	0.19055	128.91580	0.12892	190.555	14.73	0.32	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	507.67890	0.50768	667.89770	0.66790	507.679	14.87	0.64	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	451.93650	0.45194	602.60650	0.60261	451.937	15.00	0.59	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	372.27240	0.37227	507.34920	0.50735	372.272	15.22	0.52	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	354.14380	0.35414	485.31360	0.48531	354.144	15.28	0.50	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	303.95130	0.30395	418.55980	0.41856	303.951	15.62	0.45	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	279.74740	0.27975	385.64090	0.38564	279.747	15.81	0.42	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	502.24740	0.50225	377.04090	0.37704	502.247	15.81	0.58	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	173.43680	0.17344	245.71650	0.24572	173.437	16.87	0.29	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	153.92210	0.15392	219.24700	0.21925	153.922	17.13	0.26	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	876.42210	0.87642	710.64700	0.71065	876.422	17.13	0.74	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	131.33830	0.13134	189.04420	0.18904	131.338	17.45	0.23	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	83.98970	0.08399	123.34330	0.12334	83.990	18.34	0.15	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	73.69220	0.07369	108.69890	0.10870	73.692	18.60	0.14	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	72.82560	0.07283	107.46180	0.10746	72.826	18.63	0.13	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	44.71810	0.04472	69.09960	0.06910	44.718	19.32	0.09	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	39.23530	0.03924	61.02920	0.06103	39.235	19.48	0.08	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	23.35330	0.02335	37.21580	0.03722	23.353	20.15	0.05	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	6.24740	0.00625	9.90980	0.00991	6.247	22.24	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	5.58550	0.00559	8.81260	0.00881	5.585	22.47	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	2.37230	0.00237	3.87720	0.00388	2.372	23.91	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.78640	13.78640	14.01760	14.01760		15.64	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	245.40260	0.24540	173.76310	0.17376	245.403	15.25	0.37	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	2.82930	0.00283	4.75020	0.00475	2.829	23.48	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.79750	13.79750	14.02880	14.02880		15.77	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.81080	13.81080	14.04230	14.04230		15.99	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.82630	13.82630	14.05800	14.05800		16.38	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	178.46470	0.17846	129.83680	0.12984	178.465	15.58	0.26	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	181.98560	0.18199	246.06840	0.24607	181.986	18.32	0.25	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	161.99090	0.16199	220.09330	0.22009	161.991	18.57	0.23	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.87430	13.87430	14.10640	14.10640		16.36	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	221.64760	0.22165	165.65580	0.16566	221.648	15.59	0.28	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	228.64550	0.22865	170.99010	0.17099	228.645	15.62	0.29	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	239.39720	0.23940	179.21560	0.17922	239.397	15.66	0.30	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	277.48550	0.27749	208.58280	0.20858	277.485	15.79	0.33	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.87640	13.87640	14.10860	14.10860		16.45	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	67.44230	0.06744	51.08950	0.05109	67.442	15.18	0.11	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	159.56450	0.15956	117.56430	0.11756	159.565	15.42	0.22	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	190.02360	0.19002	141.87380	0.14187	190.024	15.47	0.25	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	165.49500	0.16549	216.50050	0.21650	165.495	19.09	0.21	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	128.65810	0.12866	171.05890	0.17106	128.658	19.62	0.17	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	102.54790	0.10255	137.17710	0.13718	102.548	20.06	0.14	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	95.16310	0.09516	127.52410	0.12752	95.163	20.21	0.13	0.00	0	773.00
\$ / R	On 13/02/2018	Any day expiry			13.90250	13.90250	14.13490	14.13490		16.40	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.90690	13.90690	14.13930	14.13930		16.41	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.97650	13.97650	14.20960	14.20960		16.45	0.00	15,374,150.00	1,100	107,810.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	41.32090	0.04132	32.61700	0.03262	41.321	15.60	0.06	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	75.27260	0.07527	60.13500	0.06013	75.273	15.16	0.11	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	86.76270	0.08676	69.51240	0.06951	86.763	15.05	0.12	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	95.65610	0.09566	76.78780	0.07679	95.656	14.98	0.13	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	187.87510	0.18788	145.20910	0.14521	187.875	15.22	0.22	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	254.07170	0.25407	200.14080	0.20014	254.072	15.37	0.28	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	264.14110	0.26414	208.58790	0.20859	264.141	15.39	0.28	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	312.74390	0.31274	247.94660	0.24795	312.744	15.55	0.32	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	320.86410	0.32086	254.40600	0.25441	320.864	15.57	0.32	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	363.27740	0.36328	288.33860	0.28834	363.277	15.72	0.35	0.00	0	17,000.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	839.77740	0.83978	997.93860	0.99794	839.777	15.72	0.65	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	408.69730	0.40870	327.54980	0.32755	408.697	15.87	0.38	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	568.00870	0.56801	467.67090	0.46767	568.009	16.32	0.46	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	595.77600	0.59578	723.07970	0.72308	595.776	16.45	0.52	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	730.20470	0.73020	611.69980	0.61170	730.205	16.77	0.53	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	437.63820	0.43764	536.64170	0.53664	437.638	17.25	0.41	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	331.28640	0.33129	409.43320	0.40943	331.286	17.98	0.32	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	320.41130	0.32041	396.23180	0.39623	320.411	18.07	0.32	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	311.98720	0.31199	386.09670	0.38610	311.987	18.15	0.31	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	301.80090	0.30180	373.82180	0.37382	301.801	18.24	0.30	0.00	0	5,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	280.66490	0.28066	348.27440	0.34827	280.665	18.44	0.28	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	254.45960	0.25446	316.46400	0.31646	254.460	18.72	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	223.03310	0.22303	278.96450	0.27896	223.033	19.06	0.23	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	216.96320	0.21696	272.08200	0.27208	216.963	19.12	0.23	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	182.79750	0.18280	231.42510	0.23143	182.798	19.48	0.19	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	154.37410	0.15437	196.24770	0.19625	154.374	19.83	0.17	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	138.74540	0.13875	176.79210	0.17679	138.745	20.06	0.15	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			14.05590	14.05590	14.28980	14.28980		16.47	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,329.95910	1.32996	1,175.81210	1.17581	1,329.959	18.04	0.66	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	240.79580	0.24080	297.10030	0.29710	240.796	19.30	0.22	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.08950	14.08950	14.32380	14.32380		16.55	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.09790	14.09790	14.33240	14.33240		16.54	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.16920	14.16920	14.40470	14.40470		16.62	0.00	623,444.80	44	108,563.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	12.52500	0.01252	12.80390	0.01280	12.525	15.11	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	24.46900	0.02447	18.17210	0.01817	24.469	14.37	0.04	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	62.73230	0.06273	48.34040	0.04834	62.732	14.68	0.08	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	117.49950	0.11750	92.99230	0.09299	117.500	14.93	0.13	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	188.54530	0.18855	152.43240	0.15243	188.545	15.14	0.18	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	243.79300	0.24379	198.92830	0.19893	243.793	15.29	0.22	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	255.41250	0.25541	208.93180	0.20893	255.413	15.32	0.23	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	270.43800	0.27044	221.90970	0.22191	270.438	15.36	0.24	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	308.80240	0.30880	255.22430	0.25522	308.802	15.44	0.26	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	325.75930	0.32576	270.02040	0.27002	325.759	15.48	0.27	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	354.08720	0.35409	294.83760	0.29484	354.087	15.53	0.29	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	415.49420	0.41549	348.74010	0.34874	415.494	15.66	0.32	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	424.13360	0.42413	355.87960	0.35588	424.134	15.68	0.33	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	496.77760	0.49678	416.25210	0.41625	496.778	15.91	0.36	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	525.61780	0.52562	440.38400	0.44038	525.618	15.99	0.37	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	589.18720	0.58919	691.87680	0.69188	589.187	17.43	0.43	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	559.64180	0.55964	658.16580	0.65817	559.642	17.57	0.41	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	481.58530	0.48159	567.10590	0.56711	481.585	18.04	0.36	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	474.50210	0.47450	558.90920	0.55891	474.502	18.08	0.36	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	411.91420	0.41191	486.19850	0.48620	411.914	18.54	0.32	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	392.61610	0.39262	463.68010	0.46368	392.616	18.69	0.30	0.00	0	965.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	286.03780		0.28604	343.00700	0.34301	286.038	19.48	0.23	0.00	0	5,183.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	256.78460		0.25678	308.34360	0.30834	256.785	19.75	0.21	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	243.45920		0.24346	292.50220	0.29250	243.459	19.88	0.20	0.00	0	7,420.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	239.96460		0.23996	288.34460	0.28834	239.965	19.92	0.20	0.00	0	32,782.00	
\$ / R	On 02/07/2018	Any day expiry			14.19850		14.19850	14.43450	14.43450		16.69	0.00	0.00	0	505.00	
\$ / R	On 20/07/2018	Any day expiry			14.23620		14.23620	14.47270	14.47270		16.77	0.00	0.00	0	1,800.00	
\$ / R	On 13/08/2018	Any day expiry			14.28640		14.28640	14.52360	14.52360		16.81	0.00	0.00	0	70.00	
\$ / R	On 17/09/2018	Foreign Exchange Future			14.35960		14.35960	14.59780	14.59780		16.86	0.00	287,192.00	20	2,450.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	16.37140		0.01637	21.11880	0.02112	16.371	14.08	0.02	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	191.31570		0.19132	151.69040	0.15169	191.316	14.81	0.16	0.00	0	5,300.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	202.53490		0.20253	160.84960	0.16085	202.535	14.90	0.17	0.00	0	1,550.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	264.53870		0.26454	211.94300	0.21194	264.539	15.33	0.21	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	482.13990		0.48214	556.96910	0.55697	482.140	18.93	0.31	0.00	0	5,300.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	468.67430		0.46867	542.41200	0.54241	468.674	19.01	0.31	0.00	0	1,550.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	450.19030		0.45019	521.41600	0.52142	450.190	19.12	0.29	0.00	0	750.00	
\$ / R	On 13/11/2018	Any day expiry			14.48130		14.48130	14.72210	14.72210		17.16	0.00	0.00	0	70.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			14.54870		14.54870	14.79120	14.79120		17.32	0.00	0.00	0	0.00	
\$ / R	On 13/02/2019	Any day expiry			14.68120		14.68120	14.92700	14.92700		17.60	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.75290		14.75290	15.00050	15.00050		17.69	0.00	0.00	0	0.00	
\$ / R	On 14/06/2019	Foreign Exchange Future			14.94410		14.94410	15.19650	15.19650		17.95	0.00	0.00	0	0.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			15.82420		15.82420	16.10390	16.10390		19.09	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			15.94120		15.94120	16.22450	16.22450		19.23	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			16.06320		16.06320	16.35030	16.35030		19.33	0.00	0.00	0	184,000.00	
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.77750		13.77750	14.00860	14.00860		15.28	0.00	923,092.50	67	587.00	
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.97650		13.97650	14.20960	14.20960		16.45	0.00	0.00	0	17.00	
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.16920		14.16920	14.40470	14.40470		16.62	0.00	0.00	0	172.00	
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.35960		14.35960	14.59780	14.59780		16.86	0.00	0.00	0	0.00	
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.01440		14.01440	15.79650	15.79650		17.95	0.00	0.00	0	0.00	
£ / R	On 31/10/2017	Any day expiry			18.07680		18.07680	18.26440	18.26440		14.28	0.00	0.00	0	43.00	
£ / R	On 18/12/2017	Foreign Exchange Future			18.24240		18.24240	18.43200	18.43200		16.42	0.00	0.00	0	199,422.00	
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	539.69750		0.53970	652.91010	0.65291	539.698	16.40	0.53	0.00	0	400.00	
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	121.68430		0.12168	156.76640	0.15677	121.684	18.44	0.16	0.00	0	800.00	
£ / R	On 19/03/2018	Foreign Exchange Future			18.56010		18.56010	18.75150	18.75150		16.80	0.00	29,046,556.50	1,565	1,420.00	
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	228.56490		0.22856	198.86110	0.19886	228.565	16.41	0.19	0.00	0	500.00	
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	350.18480		0.35018	403.67720	0.40368	350.185	18.32	0.27	0.00	0	500.00	
£ / R	On 18/06/2018	Foreign Exchange Future			18.86800		18.86800	19.06300	19.06300		17.03	0.00	188,680.00	10	3,383.00	
£ / R	On 17/09/2018	Foreign Exchange Future			19.17410		19.17410	19.37240	19.37240		17.24	0.00	0.00	0	1,665.00	
£ / R	On 14/06/2019	Foreign Exchange Future			19.86340		19.86340	20.07820	20.07820		17.32	0.00	0.00	0	0.00	
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12335		0.12335	0.12472	0.12472		21.45	0.00	0.00	0	225.00	
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12579		0.12579	0.12718	0.12718		21.66	0.00	0.00	0	0.00	
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12819		0.12819	0.12961	0.12961		21.26	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 14/06/2019	Foreign Exchange Future			0.14172		0.14172		0.14340	0.14340		20.94	0.00	0.00	0	0.00
€ / R	On 11/10/2017	Any day expiry			16.10770		16.10770		16.26520	16.26520		14.53	0.00	0.00	0	3,795.00
€ / R	On 27/10/2017	Any day expiry			16.15650		16.15650		16.31780	16.31780		12.17	0.00	0.00	0	800.00
€ / R	On 15/11/2017	Any day expiry			16.22250		16.22250		16.38480	16.38480		13.22	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			16.26760		16.26760		16.43030	16.43030		13.50	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.33870		16.33870		16.50230	16.50230		14.44	0.00	81,807,870.90	5,007	104,258.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	6.71410		0.00671		6.03620	0.00604	6.714	16.75	0.02	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	386.92120		0.38692		478.42720	0.47843	386.921	14.52	0.49	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.37260		16.37260		16.53630	16.53630		14.85	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.50000		16.50000		16.66430	16.66430		15.51	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	253.63230		0.25363		212.22420	0.21222	253.632	14.85	0.29	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.66720		16.66720		16.83250	16.83250		15.59	0.00	0.00	0	14,672.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	111.66000		0.11166		97.72570	0.09773	111.660	14.48	0.13	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	120.06390		0.12006		103.13040	0.10313	120.064	14.50	0.14	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	763.10800		0.76311		861.72050	0.86172	763.108	15.44	0.56	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.99260		16.99260		17.16090	17.16090		15.86	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	32.21380		0.03221		27.59900	0.02760	32.214	14.80	0.04	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	203.17430		0.20317		181.66280	0.18166	203.174	14.75	0.17	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	192.22680		0.19223		213.26700	0.21327	192.227	19.96	0.14	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.32170		17.32170		17.49340	17.49340		16.04	0.00	0.00	0	2,544.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.39620		18.39620		18.58520	18.58520		17.01	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.33602		95.33602		95.72235	95.72235			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.37515		92.37515		92.77451	92.77451			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.14783		91.14783		91.55870	91.55870			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.31999		93.31999		93.74018	93.74018			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.10892		97.10892		97.53855	97.53855			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.70346		95.70346		96.15656	96.15656			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.77752		97.77752		98.25119	98.25119			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.50522		101.50522		101.98940	101.98940			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75956		99.75956		99.75956	99.75956			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.67918		99.67918		99.68071	99.68071			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.79810		99.79810		99.80351	99.80351			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.91709		99.91709		99.92708	99.92708			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			98.96302		98.96302		98.96473	98.96473			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.49146		98.49146		98.49608	98.49608			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.38490		98.38490		98.39506	98.39506			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.74000		98.74000		98.76000	98.76000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.11601		99.11601		99.13820	99.13820			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.47988		99.47988		99.51110	99.51110			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 20/09/2019	Interest Rate Swap	99.87004		99.87004		99.90966	99.90966			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.04943		96.04943		96.17539	96.17539			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.28027		95.28027		95.42308	95.42308			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.48057		94.48057		94.64045	94.64045			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.65716		94.65716		94.83554	94.83554			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.85610		96.85610		97.05028	97.05028			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.00374		97.00374		97.21356	97.21356			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.20208		98.20208		98.42959	98.42959			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.41840		100.41840		100.65916	100.65916			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	556.01000		556.01000		553.75400	553.75400			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	566.22500		566.22500		563.92600	563.92600			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	576.74500		576.74500		574.41000	574.41000			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	639.51000		639.51000		635.56300	635.56300			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	651.25900		651.25900		647.23700	647.23700			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	663.35800		663.35800		659.27100	659.27100			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	575.46700		575.46700		571.21300	571.21300			0.00	5,754,670.00	1	777.00
ALBI	On 01/02/2018	Index Future	586.03900		586.03900		581.70500	581.70500			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	596.92700		596.92700		592.52100	592.52100			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.72860		10.72860		10.86120	10.86120		14.99	0.00	2,145,720.00	200	10,146.00
AU\$ / R	On 27/12/2017	Any day expiry	10.74330		10.74330		10.87610	10.87610		15.12	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.87490		10.87490		11.00870	11.00870		15.34	0.00	0.00	0	100.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.01660		11.01660		11.15200	11.15200		14.91	0.00	110,166.00	10	1,544.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.15590		11.15590		11.29350	11.29350		14.65	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.57770		11.57770		11.72660	11.72660		14.69	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	11.03080		11.03080		11.16680	11.16680		13.88	0.00	0.00	0	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.19470		11.19470		11.33150	11.33150		14.22	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.35010		11.35010		11.48850	11.48850		15.31	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.20550		14.20550		14.36510	14.36510		14.49	0.00	6,392,475.00	450	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.50720		14.50720		14.66950	14.66950		15.76	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.80490		14.80490		14.96410	14.96410		16.07	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.34100		16.34100		16.53010	16.53010		16.95	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.09060		2.09060		2.10670	2.10670		16.13	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.10930		2.10930		2.12430	2.12430		16.36	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.12690		2.12690		2.14170	2.14170		16.44	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.19540		2.19540		2.21170	2.21170		17.07	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
DKK / R	On 18/12/2017	Foreign Exchange Future		2.20640	2.20640		2.22830	2.22830		16.15	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.25140	2.25140		2.27330	2.27330		16.59	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.29680	2.29680		2.31930	2.31930		16.42	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.60460	2.60460		2.63320	2.63320		17.93	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		10.80371	76.26565		10.91087	75.61799			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future		10.91053	77.66667		11.02154	77.00693			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future		11.01540	75.31803		11.13016	74.64703			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		11.03743	78.96651		11.14957	78.20378			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future		11.14022	80.41712		11.25633	79.64020			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future		11.24617	77.64972		11.36632	76.85948			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		573.99600	573.99600		569.76000	569.76000			0.00	0.00	0	674.00
GOVI	On 01/02/2018	GOVI		584.54100	584.54100		580.22600	580.22600			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI		595.40100	595.40100		591.01300	591.01300			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.76870	1.76870		1.79770	1.79770		15.63	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.79780	1.79780		1.82720	1.82720		16.40	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.82520	1.82520		1.85510	1.85510		16.79	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		2.01680	2.01680		2.05150	2.05150		18.10	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		130.61312	130.61312		130.61894	130.61894			0.00	0.00	0	949.00
I2025	On 01/02/2018	Bond Future		131.71885	131.71885		131.72448	131.72448			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		134.21396	134.21396		134.22224	134.22224			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/11/2017	Bond Future		99.92078	99.92078		99.92482	99.92482			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future		101.79007	101.79007		101.79389	101.79389			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		102.70120	102.70120		102.70705	102.70705			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		104.98912	104.98912		105.06242	105.06242			0.00	0.00	0	5,179.00
I2033	On 01/02/2018	Bond Future		106.95323	106.95323		107.02751	107.02751			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		107.89252	107.89252		107.97032	107.97032			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		128.68683	128.68683		128.89872	128.89872			0.00	0.00	0	19,719.00
I2038	On 01/02/2018	Bond Future		129.58925	129.58925		129.80476	129.80476			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		132.04410	132.04410		132.26622	132.26622			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		123.29575	123.29575		123.79880	123.79880			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future		125.60238	125.60238		126.11443	126.11443			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		126.38350	126.38350		126.90782	126.90782			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		131.67897	131.67897		131.83035	131.83035			0.00	0.00	0	22,472.00
I2050	On 01/02/2018	Bond Future		132.46882	132.46882		132.62281	132.62281			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		134.97826	134.97826		135.13761	135.13761			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		250.62500	250.62500		250.73800	250.73800			0.00	12,531,250.00	5	1,172.00
IGOV	On 01/02/2018	Index Future		255.31200	255.31200		255.42700	255.42700			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		260.14900	260.14900		260.27100	260.27100			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		7.02000	92.98000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.00000	93.00000		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		6.90000	93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		6.86000	93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.79000	93.21000		6.79000	93.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.75000	93.25000		6.75000	93.25000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.70000	93.30000		6.70000	93.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.67000	93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.67000	93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.69000	93.31000		6.69000	93.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.73000	93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		6.80000	93.20000		6.80000	93.20000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.13160	0.13160		0.13410	0.13410			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
KES / R	On 19/03/2018	Foreign Exchange Future			0.13170		0.13170		0.13380	0.13380			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.13150		0.13150		0.13360	0.13360			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12400		0.12400		0.13020	0.13020			0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.74150		1.74150		1.76220	1.76220		14.58	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.77100		1.77100		1.79190	1.79190		14.59	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.80020		1.80020		1.82130	1.82130		14.81	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.89580		1.89580		1.94390	1.94390		15.15	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.74330		9.74330		9.89130	9.89130		15.62	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.87100		9.87100		10.02020	10.02020		15.97	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.99530		9.99530		10.14590	10.14590		15.45	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.95170		10.95170		11.14050	11.14050		15.78	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.35100		1.35100		1.34110	1.34110			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.35100		1.35100		1.35390	1.35390			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.35100		1.35100		1.36680	1.36680			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.44730		1.44730		1.46890	1.46890			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.32410		1.32410		1.31580	1.31580			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.32800		1.32800		1.31960	1.31960			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33160		1.33160		1.32340	1.32340			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18590		1.18590		1.17800	1.17800			0.00	0.00	0	40.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19250		1.19250		1.18460	1.18460			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19930		1.19930		1.19130	1.19130			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.68452		115.24433		8.79135	114.53469		7.51	0.00	11,985,410.32	104	133,085.00
R186	On 02/11/2017	Bond Future	8.60	Put	1,187.58000		1.18758	1,670.88000	1.67088	1,187.580		7.57	0.60	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	212.69000		0.21269	383.40000	0.38340	212.690		7.80	0.17	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.73720		112.06151		8.84869	111.33859		7.32	0.00	97,493,513.70	870	1,068.00
R186	On 01/02/2018	Bond Future	7.75	Call	141.60000		0.14160	98.41000	0.09841	141.600		7.04	0.07	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,165.95000		1.16595	922.86000	0.92286	1,165.950		7.32	0.38	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,824.16000		1.82416	2,204.83000	2.20483	1,824.160		7.47	0.48	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,159.50000		1.15950	1,442.91000	1.44291	1,159.500		7.61	0.35	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	703.16000		0.70316	901.43000	0.90143	703.160		7.76	0.24	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.79060		114.14317		8.90679	113.40826		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
R197	On 02/11/2017	Bond Future			301.24100		301.24100		301.25438	301.25438			0.00	0.00	0	2,350.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 01/02/2018	Bond Future		299.89125	299.89125		299.90427	299.90427			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future		305.57207	305.57207		305.59107	305.59107			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		242.83655	242.83655		242.54376	242.54376		4.24	0.00	0.00	0	28,667.00
R202	On 01/02/2018	Bond Future		243.66919	243.66919		243.37034	243.37034		4.47	0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future		248.28506	248.28506		247.98521	247.98521		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		8.03631	100.21949		8.14347	99.76791		4.21	0.00	0.00	0	58,286.00
R2023	On 01/02/2018	Bond Future		8.07665	102.06052		8.19043	101.60044		4.35	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future		8.10927	100.02677		8.22981	99.55944		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		9.25619	93.04564		9.35275	92.39447			0.00	0.00	0	59,720.00
R2030	On 01/02/2018	Bond Future		9.31561	90.75005		9.41562	90.08673			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future		9.37879	92.43564		9.48218	91.76124			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		9.46747	91.38159		9.55899	90.72225		11.01	0.00	0.00	0	35,822.00
R2032	On 01/02/2018	Bond Future		9.53158	93.06028		9.62620	92.38862		10.39	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,181.21000	1.18121	976.09000	0.97609	1,181.210	10.36	0.34	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,446.91000	1.44691	1,208.81000	1.20881	1,446.910	10.43	0.39	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,749.55000	1.74955	1,477.27000	1.47727	1,749.550	10.50	0.44	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,913.77000	1.91377	1,624.17000	1.62417	1,913.770	10.54	0.47	0.00	0	750.00
R2032	On 03/05/2018	Bond Future		9.59533	90.63202		9.69299	89.94906		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		9.63838	95.27481		9.74001	94.47312			0.00	0.00	0	40,230.00
R2035	On 01/02/2018	Bond Future		9.70594	97.02506		9.81096	96.20836			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future		9.76922	94.32728		9.87745	93.49673			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		9.73223	91.63639		9.83883	90.79967		13.21	0.00	4,215,273.94	46	54,937.00
R2037	On 01/02/2018	Bond Future		9.79554	89.06459		9.90554	88.21227		12.46	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future		9.86176	90.71890		9.97509	89.85193		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		7.05478	104.02678		7.16585	103.90817		14.53	0.00	0.00	0	43,255.00
R204	On 01/02/2018	Bond Future		6.94145	101.89977		7.08586	101.77875		13.90	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.71010	103.79265		6.91204	103.67074		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
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future			9.81736		95.05751		9.92900	94.12289		13.94	0.00	0.00	0	17,446.00
R2040	On 01/02/2018	Bond Future			9.88116		92.29826		9.99633	91.34626		13.13	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.94773		94.01260		10.06637	93.04414		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			9.83678		92.16966		9.94838	91.22520		14.66	0.00	0.00	0	26,425.00
R2044	On 01/02/2018	Bond Future			9.89838		89.48252		10.01344	88.52048		13.78	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.96253		91.14454		10.08098	90.16586		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			9.78696		91.60899		9.89857	90.63599		14.53	0.00	0.00	0	87,525.00
R2048	On 01/02/2018	Bond Future			9.84919		93.29188		9.96427	92.30077		13.67	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.90735		90.58807		10.02572	89.57987		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			7.38344		101.98514		7.49199	101.76995		1.24	0.00	0.00	0	41,044.00
R207	On 01/02/2018	Bond Future			7.37166		100.21748		7.49541	99.99812		1.53	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			7.35809		102.07907		7.50060	101.85698		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			7.61585		98.14587		7.72861	97.81970		2.27	0.00	23,555,008.80	240	32,077.00
R208	On 01/02/2018	Bond Future			7.63365		99.94881		7.75652	99.61644		2.62	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.64489		98.40434		7.77902	98.06710		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			9.58578		72.05757		9.69226	71.35164		13.31	0.00	21,761,386.14	302	126,036.00
R209	On 02/11/2017	Bond Future	8.30	Call	0.03000		0.00003		0.01000	0.00001	0.030	12.72	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	45.79000		0.04579		24.14000	0.02414	45.790	13.01	0.05	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	334.20000		0.33420		206.71000	0.20671	334.200	13.21	0.24	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	985.46000		0.98546		1,398.82000	1.39882	985.460	13.38	0.50	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	522.40000		0.52240		807.96000	0.80796	522.400	13.54	0.32	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	298.04000		0.29804		495.81000	0.49581	298.040	13.66	0.21	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	167.33000		0.16733		299.16000	0.29916	167.330	13.76	0.13	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	3.92000		0.00392		10.62000	0.01062	3.920	14.21	0.00	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.64350		73.38122		9.75313	72.66222		12.65	0.00	0.00	0	990.00
R209	On 01/02/2018	Bond Future	9.33	Call	1,192.31000		1.19231		0.00000	0.00000	1,192.310	12.55	0.36	57,074,944.11	2,200	2,200.00

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
R209	On 01/02/2018	Bond Future	9.59	Put	2,270.02000		2.27002		0.00000	0.00000	2,270.020	12.73	0.51	82,329,202.08	2,200	2,200.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,497.19000		1.49719	1,802.18000	1.80218	1,497.190		12.97	0.39	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.88	Put	1,423.29000		1.42329		0.00000	0.00000	1,423.290	13.00	0.37	59,643,717.97	2,200	2,200.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,155.96000		1.15596	1,411.46000	1.41146	1,155.960		13.10	0.32	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	966.52000		0.96652	1,191.45000	1.19145	966.520		13.19	0.28	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.70057		71.59517	9.81331	70.86371			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			185.40958		185.40958	185.41713	185.41713				0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			188.87816		188.87816	188.88549	188.88549				0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.03341		190.03341	190.04446	190.04446				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			151.12966		151.12966	151.19734	151.19734				0.00	0.00	0	4,059.00
R212	On 01/02/2018	Bond Future			151.91858		151.91858	151.98718	151.98718				0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.79635		154.79635	154.86919	154.86919				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			9.32684		83.76166	9.42338	83.12782			10.83	0.00	5,193,222.92	62	62,297.00
R213	On 01/02/2018	Bond Future			9.38859		85.30031	9.48840	84.65467			10.37	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.44601		83.33551	9.54894	82.67898			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			9.72645		71.65534	9.83800	70.88941			14.17	0.00	0.00	0	43,355.00
R214	On 01/02/2018	Bond Future			9.78672		72.97165	9.90160	72.19148			13.42	0.00	0.00	0	400.00
R214	On 03/05/2018	Bond Future			9.84295		71.03134	9.96100	70.23760			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			24,508.39000		24,508.39000	24,761.32000	24,761.32000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future			24,910.75000		24,910.75000	25,162.54000	25,162.54000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future			10.17520		10.17520	10.28450	10.28450			14.46	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			10.33650		10.33650	10.44620	10.44620			14.81	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			10.49390		10.49390	10.60360	10.60360			14.74	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
SGD / R	On 14/06/2019	Foreign Exchange Future	11.59870		11.59870		11.73630	11.73630		15.84	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.67460		3.67460		3.67440	3.67440		13.25	0.00	68,531,290.00	18,650	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.63070		3.63070		3.62940	3.62940		13.60	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.58970		3.58970		3.58570	3.58570		14.56	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.60330		3.60330		3.59880	3.59880		15.68	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.39590		1.39590		1.42310	1.42310			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.37880		1.37880		1.40530	1.40530			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.36230		1.36230		1.38830	1.38830			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640		1.21640		1.34830	1.34830			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,441,356,102.69</b>	<b>97,366</b>	<b>6 260 640.00</b>
<b>Grand Total:</b>												<b>1,441,356,102.69</b>	<b>97,366</b>	<b>6 260 640.00</b>