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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 16/10/2017	Any day expiry	13.30080	13.30080		13.29760	13.29760		14.55	0.00	399,024,000.00	30,000	0.00	
\$ / R	On 20/10/2017	Any day expiry	13.28920	13.28920		13.30200	13.30200		14.41	0.00	0.00	0	10,000.00	
\$ / R	On 20/10/2017	Any day expiry	13.74	Put	457.90890	0.45791	448.43030	0.44843	457.909	20.27	0.94	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry	13.29560	13.29560		13.30860	13.30860		13.28	0.00	0.00	0	834.00	
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	2.51230	0.00251	5.30440	0.00530	2.512	18.14	0.02	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry	13.30410	13.30410		13.31710	13.31710		13.88	0.00	0.00	0	913.00	
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	23.45610	0.02346	26.23230	0.02623	23.456	15.24	0.13	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.39	Call	92.55030	0.09255	112.95600	0.11296	92.550	14.18	0.40	0.00	0	40,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	254.94520	0.25495	259.80290	0.25980	254.945	14.54	0.71	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	4.10100	0.00410	7.65930	0.00766	4.101	17.26	0.03	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	0.28610	0.00029	0.00000	0.00000	0.286	49.53	0.00	0.00	0	60.00
\$ / R	On 03/11/2017	Any day expiry	13.31910	13.31910		13.33190	13.33190		14.00	0.00	0.00	0	0.00	
\$ / R	On 03/11/2017	Any day expiry	13.35	Put	183.62720	0.18363	188.43680	0.18844	183.627	14.20	0.52	0.00	0	20,000.00
\$ / R	On 06/11/2017	Any day expiry	13.32550	13.32550		13.33830	13.33830		14.00	0.00	0.00	0	200.00	
\$ / R	On 09/11/2017	Any day expiry	13.33190	13.33190		13.34460	13.34460		14.22	0.00	0.00	0	0.00	
\$ / R	On 13/11/2017	Any day expiry	13.34050	13.34050		13.35310	13.35310		14.13	0.00	0.00	0	70.00	

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 16/11/2017	Any day expiry		13.34690	13.34690	13.35940	13.35940		14.27	0.00	0.00	0	300.00	
\$ / R		On 17/11/2017	Any day expiry		13.34900	13.34900	13.36160	13.36160		14.39	0.00	0.00	0	1,392.00	
\$ / R		On 28/11/2017	Any day expiry		13.37240	13.37240	13.38490	13.38490		14.77	0.00	0.00	0	1,990.00	
\$ / R		On 28/11/2017	Any day expiry	13.50	Put	348.77660	0.34878	347.87080	0.34787	348.777	15.24	0.56	0.00	0	60.00
\$ / R		On 28/11/2017	Any day expiry	17.74	Call	0.95330	0.00095	0.98450	0.00098	0.953	28.82	0.00	0.00	0	60.00
\$ / R		On 30/11/2017	Any day expiry		13.37660	13.37660	13.38910	13.38910		14.90	0.00	0.00	0	2,708.00	
\$ / R		On 30/11/2017	Any day expiry	12.75	Put	56.20980	0.05621	58.46520	0.05847	56.210	14.02	0.16	0.00	0	238,000.00
\$ / R		On 04/12/2017	Any day expiry		13.38510	13.38510	13.39760	13.39760		15.07	0.00	0.00	0	24.00	
\$ / R		On 15/12/2017	Any day expiry		13.40840	13.40840	13.42100	13.42100		15.48	0.00	0.00	0	1,750.00	
\$ / R		On 18/12/2017	Foreign Exchange Future		13.41470	13.41470	13.42730	13.42730		15.56	0.00	380,159,183.30	28,339	899,757.00	
\$ / R		On 18/12/2017	Foreign Exchange Future	11.75	Put	6.37230	0.00637	7.01120	0.00701	6.372	15.69	0.02	0.00	0	1,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.00	Put	9.23360	0.00923	10.42050	0.01042	9.234	14.40	0.03	0.00	0	20,141.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.16	Put	15.08550	0.01509	15.37430	0.01537	15.085	14.21	0.05	0.00	0	550.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.20	Put	17.41560	0.01742	17.75110	0.01775	17.416	14.24	0.05	0.00	0	4,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.21	Put	18.04230	0.01804	18.38960	0.01839	18.042	14.25	0.05	0.00	0	18,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.40	Put	33.85860	0.03386	34.48430	0.03448	33.859	14.38	0.09	0.00	0	114,600.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.50	Put	45.75600	0.04576	46.55680	0.04656	45.756	14.45	0.11	0.00	0	16,416.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.56	Put	54.30810	0.05431	55.22040	0.05522	54.308	14.49	0.13	0.00	0	7,100.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.65	Put	69.35350	0.06935	70.43710	0.07044	69.354	14.55	0.16	0.00	0	1,819.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.75	Put	89.50040	0.08950	90.76720	0.09077	89.500	14.62	0.19	0.00	0	20,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.76	Put	91.84250	0.09184	93.01130	0.09301	91.843	14.64	0.20	0.00	0	550.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.00	Put	161.47070	0.16147	161.89910	0.16190	161.471	14.99	0.30	17,495,753.91	4,386	10,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.10	Put	198.46520	0.19847	198.62840	0.19863	198.465	15.13	0.34	0.00	0	41,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.12	Put	206.44720	0.20645	206.54780	0.20655	206.447	15.16	0.35	0.00	0	40,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.15	Put	218.78300	0.21878	218.78530	0.21879	218.783	15.20	0.36	0.00	0	2,600.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.18	Put	231.55700	0.23156	231.45690	0.23146	231.557	15.25	0.38	0.00	0	16,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.20	Call	455.01560	0.45502	467.44150	0.46744	455.016	15.27	0.61	0.00	0	7,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.21	Put	244.76880	0.24477	244.55780	0.24456	244.769	15.29	0.39	0.00	0	5,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.22	Put	249.26850	0.24927	249.01980	0.24902	249.268	15.30	0.40	0.00	0	7,100.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.25	Call	427.76250	0.42776	439.99480	0.43999	427.763	15.35	0.59	0.00	0	16,141.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.35	Put	312.16870	0.31217	311.36300	0.31136	312.169	15.49	0.46	0.00	0	52,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.40	Put	338.49900	0.33850	337.45290	0.33745	338.499	15.56	0.48	0.00	0	114,600.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.50	Call	311.92040	0.31192	321.75200	0.32175	311.920	15.83	0.47	0.00	0	11,016.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.60	Call	275.01570	0.27502	284.50730	0.28451	275.016	16.09	0.43	0.00	0	4,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.76	Call	224.25820	0.22426	233.16540	0.23317	224.258	16.51	0.37	0.00	0	3,750.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.93	Call	180.15540	0.18016	188.41060	0.18841	180.155	16.95	0.31	0.00	0	7,100.00
\$ / R		On 18/12/2017	Foreign Exchange Future	14.00	Call	164.56660	0.16457	172.54910	0.17255	164.567	17.14	0.29	0.00	0	400.00
\$ / R		On 18/12/2017	Foreign Exchange Future	14.00	Put	749.86660	0.74987	745.24910	0.74525	749.867	17.14	0.71	0.00	0	33,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	14.40	Call	97.17410	0.09717	103.49400	0.10349	97.174	18.11	0.18	0.00	0	2,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	14.50	Call	85.19820	0.08520	91.07090	0.09107	85.198	18.35	0.16	7,692,850.20	3,500	10,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	14.50	Put	1,170.49820	1.17050	1,163.77090	1.16377	1,170.498	18.35	0.84	0.00	0	2,055.00
\$ / R		On 18/12/2017	Foreign Exchange Future	14.63	Call	71.87350	0.07187	77.19790	0.07720	71.874	18.67	0.14	0.00	0	10,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	15.00	Call	41.31490	0.04131	46.92760	0.04693	41.315	19.19	0.09	0.00	0	5,580.00
\$ / R		On 18/12/2017	Foreign Exchange Future	15.11	Call	34.55940	0.03456	40.12030	0.04012	34.559	19.29	0.07	0.00	0	1,900.00

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	15.12	Call	33.99970	0.03400	39.55220	0.03955	34.000	19.30	0.07	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	18.08700	0.01809	23.00410	0.02300	18.087	19.65	0.04	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	15.27290	0.01527	19.95470	0.01995	15.273	19.74	0.04	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	7.69480	0.00769	11.35170	0.01135	7.695	20.10	0.02	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	4.54520	0.00455	3.82370	0.00382	4.545	24.76	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	4.44280	0.00444	3.51230	0.00351	4.443	25.25	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	1.47040	0.00147	1.10610	0.00111	1.470	25.96	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.42330	13.42330	13.43570	13.43570		15.93	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	411.81820	0.41182	408.71510	0.40872	411.818	16.18	0.52	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	1.46680	0.00147	1.33160	0.00133	1.467	24.95	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.43390	13.43390	13.44630	13.44630		16.15	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.44680	13.44680	13.45890	13.45890		16.34	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.46170	13.46170	13.47360	13.47360		16.63	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	300.12350	0.30012	298.27810	0.29828	300.123	16.29	0.39	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	112.69200	0.11269	117.74390	0.11774	112.692	19.36	0.17	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	99.07840	0.09908	103.94560	0.10395	99.078	19.57	0.16	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.50790	13.50790	13.51950	13.51950		16.84	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	358.66070	0.35866	355.91580	0.35592	358.661	16.50	0.40	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	368.14690	0.36815	365.29840	0.36530	368.147	16.52	0.40	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	382.64140	0.38264	379.63040	0.37963	382.641	16.57	0.41	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	433.19260	0.43319	429.63640	0.42964	433.193	16.70	0.45	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.51000	13.51000	13.52160	13.52160		16.84	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	125.26100	0.12526	125.73790	0.12574	125.261	15.79	0.19	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	268.89650	0.26890	267.28180	0.26728	268.897	16.21	0.33	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	314.68450	0.31468	312.54910	0.31255	314.685	16.36	0.36	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	108.61780	0.10862	112.84520	0.11285	108.618	20.04	0.15	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	82.96750	0.08297	86.72370	0.08672	82.968	20.52	0.12	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	65.36360	0.06536	68.72460	0.06872	65.364	20.95	0.09	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	60.42870	0.06043	63.66420	0.06366	60.429	21.10	0.09	0.00	0	773.00
\$ / R	On 13/02/2018	Any day expiry			13.53490	13.53490	13.54650	13.54650		16.84	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.53900	13.53900	13.55060	13.55060		16.85	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.60550	13.60550	13.61710	13.61710		16.75	0.00	34,163,410.50	2,511	108,794.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	68.55210	0.06855	68.45050	0.06845	68.552	15.71	0.10	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	126.51610	0.12652	126.81370	0.12681	126.516	15.52	0.17	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	148.22750	0.14823	148.45380	0.14845	148.228	15.58	0.19	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	164.91280	0.16491	165.07490	0.16507	164.913	15.62	0.20	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	275.87600	0.27588	275.51420	0.27551	275.876	15.86	0.30	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	298.79100	0.29879	298.31080	0.29831	298.791	15.94	0.31	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	392.21580	0.39222	391.22980	0.39123	392.216	16.24	0.37	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	406.09260	0.40609	405.02950	0.40503	406.093	16.28	0.38	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	469.30750	0.46931	467.89830	0.46790	469.308	16.45	0.42	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	479.47360	0.47947	478.00910	0.47801	479.474	16.48	0.42	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	532.03160	0.53203	530.27840	0.53028	532.032	16.62	0.45	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	637.53160	0.63753	647.37840	0.64738	637.532	16.62	0.55	0.00	0	15,000.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	587.40850	0.58741	585.35480	0.58535	587.408	16.75	0.48	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	529.28290	0.52928	538.30430	0.53830	529.283	17.03	0.48	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	780.07950	0.78008	776.99950	0.77700	780.079	17.29	0.56	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	445.94210	0.44594	454.15830	0.45416	445.942	17.44	0.42	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	966.55130	0.96655	962.56350	0.96256	966.551	17.75	0.62	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	323.85380	0.32385	330.61750	0.33062	323.854	18.23	0.33	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	243.88180	0.24388	249.49350	0.24949	243.882	18.99	0.26	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	237.32710	0.23733	242.83450	0.24283	237.327	19.06	0.25	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	235.71800	0.23572	241.20230	0.24120	235.718	19.08	0.25	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	229.40770	0.22941	234.78670	0.23479	229.408	19.15	0.24	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	221.24420	0.22124	226.49300	0.22649	221.244	19.22	0.24	0.00	0	5,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	204.32140	0.20432	209.28760	0.20929	204.321	19.38	0.22	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	183.40810	0.18341	188.01010	0.18801	183.408	19.60	0.20	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	158.99570	0.15900	163.14400	0.16314	158.996	19.88	0.18	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	154.54620	0.15455	158.60570	0.15861	154.546	19.94	0.17	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	129.61720	0.12962	133.17470	0.13317	129.617	20.30	0.15	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	109.03030	0.10903	112.14130	0.11214	109.030	20.66	0.13	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	97.77320	0.09777	100.62790	0.10063	97.773	20.89	0.12	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.68190	13.68190	13.69330	13.69330		16.78	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,612.74300	1.61274	1,607.11990	1.60712	1,612.743	18.96	0.73	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	178.49540	0.17850	182.18050	0.18218	178.495	20.05	0.18	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.71430	13.71430	13.72540	13.72540		16.76	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.72240	13.72240	13.73340	13.73340		16.75	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.79130	13.79130	13.80150	13.80150		16.86	0.00	137,913.00	10	108,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	15.52140	0.01552	14.60130	0.01460	15.521	14.43	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	42.94610	0.04295	41.59040	0.04159	42.946	14.66	0.06	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	103.44730	0.10345	102.11280	0.10211	103.447	15.08	0.12	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	184.23310	0.18423	183.45560	0.18346	184.233	15.42	0.18	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	280.89850	0.28090	280.20500	0.28020	280.898	15.65	0.25	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	352.27390	0.35227	351.64610	0.35165	352.274	15.79	0.29	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	367.03850	0.36704	366.42510	0.36643	367.038	15.82	0.30	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	386.02440	0.38602	385.42890	0.38543	386.024	15.85	0.31	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	436.10920	0.43611	435.45000	0.43545	436.109	15.98	0.34	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	458.66160	0.45866	457.94170	0.45794	458.662	16.05	0.35	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	496.03890	0.49604	495.20910	0.49521	496.039	16.16	0.37	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	575.46550	0.57547	574.41370	0.57441	575.466	16.39	0.40	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	585.82020	0.58582	584.74430	0.58474	585.820	16.41	0.41	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	672.03090	0.67203	670.70930	0.67071	672.031	16.64	0.44	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	705.85930	0.70586	704.44050	0.70444	705.859	16.72	0.45	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	466.60840	0.46661	472.67940	0.47268	466.608	18.23	0.36	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	443.41030	0.44341	449.19370	0.44919	443.410	18.39	0.35	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	381.41800	0.38142	386.39060	0.38639	381.418	18.87	0.30	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	375.79470	0.37579	380.69300	0.38069	375.795	18.91	0.30	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	323.14810	0.32315	327.39070	0.32739	323.148	19.29	0.26	0.00	0	15,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	306.67510	0.30668	310.70850	0.31071	306.675	19.42	0.25	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	222.18300	0.22218	225.07840	0.22508	222.183	20.19	0.19	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	199.21600	0.19922	201.77440	0.20177	199.216	20.46	0.17	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	188.77620	0.18878	191.17950	0.19118	188.776	20.60	0.16	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	186.04150	0.18604	188.40610	0.18841	186.042	20.63	0.16	0.00	0	32,782.00
\$ / R	On 02/07/2018	Any day expiry	13.81960		13.81960	13.81960	13.82950	13.82950		16.85	0.00	0.00	0	505.00
\$ / R	On 20/07/2018	Any day expiry	13.85600		13.85600	13.85600	13.86550	13.86550		16.92	0.00	0.00	0	1,800.00
\$ / R	On 13/08/2018	Any day expiry	13.90370		13.90370	13.90370	13.91340	13.91340		16.95	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.97320	13.97320	13.98320	13.98320		16.98	0.00	0.00	0	2,450.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	17.62670	0.01763	17.24220	0.01724	17.627	13.17	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	290.42700	0.29043	289.08210	0.28908	290.427	15.60	0.22	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	302.49740	0.30250	301.17900	0.30118	302.497	15.63	0.23	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	367.64600	0.36765	366.47860	0.36648	367.646	15.77	0.26	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,046.42870	1.04643	1,053.55930	1.05356	1,046.429	16.58	0.59	0.00	0	732.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	391.27990	0.39128	394.59600	0.39460	391.280	19.55	0.27	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	380.31940	0.38032	383.47270	0.38347	380.319	19.63	0.26	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	365.28520	0.36529	368.22240	0.36822	365.285	19.75	0.25	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.08950	14.08950	14.10020	14.10020		17.23	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.15490	14.15490	14.16580	14.16580		17.38	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.28340	14.28340	14.29480	14.29480		17.64	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.35300	14.35300	14.36450	14.36450		17.72	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.53840	14.53840	14.55070	14.55070		17.98	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.38840	15.38840	15.40430	15.40430		19.11	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.50130	15.50130	15.51770	15.51770		19.22	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.61910	15.61910	15.63610	15.63610		19.33	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.41470	13.41470	13.42730	13.42730		15.56	0.00	53,658.80	4	699.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.60550	13.60550	13.61710	13.61710		16.75	0.00	0.00	0	22.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.79130	13.79130	13.80150	13.80150		16.86	0.00	0.00	0	172.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.97320	13.97320	13.98320	13.98320		16.98	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.53840	14.53840	14.55070	14.55070		17.98	0.00	0.00	0	0.00
£ / R	On 31/10/2017	Any day expiry			17.68430	17.68430	17.74090	17.74090		15.01	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.84320	17.84320	17.89970	17.89970		16.86	0.00	13,418,086.40	752	199,057.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	357.79180	0.35779	385.45790	0.38546	357.792	17.30	0.41	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	68.87350	0.06887	77.89810	0.07790	68.874	19.30	0.10	0.00	0	800.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.15030	18.15030	18.20620	18.20620		17.21	0.00	20,183,133.60	1,112	1,526.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	323.49740	0.32350	313.28800	0.31329	323.497	16.81	0.26	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	265.37150	0.26537	279.97920	0.27998	265.372	19.08	0.22	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.44890	18.44890	18.50320	18.50320		17.44	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.74260	18.74260	18.79690	18.79690		17.71	0.00	0.00	0	1,665.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.41190	19.41190	19.46780	19.46780		17.43	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12039	0.12039	0.12030	0.12030		20.24	0.00	0.00	0	225.00

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 19/03/2018	Foreign Exchange Future			0.12275		0.12275		0.12265	0.12265		22.41	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12509		0.12509		0.12497	0.12497		22.13	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13828		0.13828		0.13818	0.13818		21.65	0.00	0.00	0	0.00
€ / R	On 27/10/2017	Any day expiry			15.70410		15.70410		15.77380	15.77380		13.67	0.00	0.00	0	800.00
€ / R	On 15/11/2017	Any day expiry			15.76760		15.76760		15.83690	15.83690		13.64	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			15.81090		15.81090		15.88050	15.88050		13.99	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.87750		15.87750		15.94770	15.94770		14.52	0.00	58,603,852.50	3,691	104,169.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	9.74780		0.00975		8.62500	0.00863	9.748	15.65	0.02	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	211.85760		0.21186		236.99120	0.23699	211.858	15.68	0.32	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.91020		15.91020		15.98040	15.98040		15.05	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.03470		16.03470		16.10440	16.10440		15.86	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	427.94160		0.42794		401.40420	0.40140	427.942	15.63	0.41	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.19430		16.19430		16.26420	16.26420		15.91	0.00	0.00	0	14,467.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	198.00130		0.19800		184.40740	0.18441	198.001	14.98	0.21	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	210.87470		0.21087		196.63450	0.19663	210.875	15.00	0.22	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	548.90410		0.54890		579.54260	0.57954	548.904	16.32	0.45	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.50870		16.50870		16.57730	16.57730		16.04	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	56.55760		0.05656		51.44270	0.05144	56.558	15.05	0.06	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	307.47570		0.30748		292.38260	0.29238	307.476	15.06	0.24	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	161.37290		0.16137		159.63550	0.15964	161.373	21.33	0.12	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.82550		16.82550		16.89450	16.89450		16.23	0.00	0.00	0	2,544.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.86380		17.86380		17.93510	17.93510		17.12	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.73524		94.73524		94.77194	94.77194			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.74967		91.74967		91.78966	91.78966			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.50587		90.50587		90.54665	90.54665			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.67108		92.67108		92.71285	92.71285			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.46259		96.46259		96.50369	96.50369			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.04494		95.04494		95.08549	95.08549			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.11750		97.11750		97.15720	97.15720			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.85073		100.85073		100.88922	100.88922			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75955		99.75955		99.75956	99.75956			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.68024		99.68024		99.67759	99.67759			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.78823		99.78823		99.78850	99.78850			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.89314		99.89314		99.89174	99.89174			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.79703		99.79703		99.79704	99.79704			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			98.96263		98.96263		98.96106	98.96106			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.48354		98.48354		98.48275	98.48275			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.36033		98.36033		98.35924	98.35924			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.70000		98.70000		98.70000	98.70000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.05941		99.05941		99.05837	99.05837			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 21/06/2019	Interest Rate Swap	99.40519	99.40519	99.40025	99.40025					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.77958	99.77958	99.80334	99.80334					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.85502	95.85502	95.84799	95.84799					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.05544	95.05544	95.05371	95.05371					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.22572	94.22572	94.22996	94.22996					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.37150	94.37150	94.38333	94.38333					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.54970	96.54970	96.56639	96.56639					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.67961	96.67961	96.70086	96.70086					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.85912	97.85912	97.88558	97.88558					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.06062	100.06062	100.08922	100.08922					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	557.82900	557.82900	557.85900	557.85900					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	568.07500	568.07500	568.10600	568.10600					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	578.62000	578.62000	578.65400	578.65400					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	641.50400	641.50400	641.64300	641.64300					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	653.28600	653.28600	653.42900	653.42900					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	665.41300	665.41300	665.56100	665.56100					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	576.05500	576.05500	576.52800	576.52800					0.00	0.00	0	483.00
ALBI	On 01/02/2018	Index Future	586.63500	586.63500	587.11900	587.11900					0.00	11,732,700.00	2	294.00
ALBI	On 03/05/2018	Index Future	597.52500	597.52500	598.02000	598.02000					0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.53940	10.53940	10.58540	10.58540				15.04	0.00	0.00	0	10,246.00
AU\$ / R	On 27/12/2017	Any day expiry	10.55370	10.55370	10.59930	10.59930				15.20	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.68100	10.68100	10.72590	10.72590				15.44	0.00	0.00	0	100.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.81960	10.81960	10.86300	10.86300				14.98	0.00	0.00	0	1,544.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.95500	10.95500	10.99770	10.99770				14.75	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.37120	11.37120	11.41230	11.41230				14.68	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.71000	10.71000	10.76040	10.76040				14.24	0.00	0.00	0	350.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.86760	10.86760	10.91670	10.91670				14.58	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.01870	11.01870	11.06610	11.06610				15.46	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.80720	13.80720	13.82740	13.82740				14.43	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.09700	14.09700	14.11690	14.11690				15.72	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.38580	14.38580	14.40410	14.40410				16.04	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.87540	15.87540	15.89390	15.89390				17.06	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.03100	2.03100	2.03550	2.03550				16.56	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.04790	2.04790	2.05290	2.05290				16.77	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.06470	2.06470	2.06940	2.06940				16.41	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.13050	2.13050	2.13610	2.13610				17.13	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	2.14490	2.14490		2.15380	2.15380		16.55	0.00	0.00	0	0.00
DKK / R	On 19/03/2018			Foreign Exchange Future	2.18750	2.18750		2.19650	2.19650		16.96	0.00	0.00	0	0.00
DKK / R	On 18/06/2018			Foreign Exchange Future	2.23170	2.23170		2.24030	2.24030		16.66	0.00	0.00	0	0.00
DKK / R	On 14/06/2019			Foreign Exchange Future	2.53110	2.53110		2.53900	2.53900		17.95	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	10.80193	76.27648		10.78791	76.36185			0.00	107,244,730.88	1,406	7,515.00
ES33	On 01/02/2018			Bond Future	10.90874	77.67738		10.89419	77.76452			0.00	109,214,396.28	1,406	1,951.00
ES33	On 03/05/2018			Bond Future	11.01375	75.32774		10.99863	75.41685			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	11.04104	78.94175		11.02698	79.03824			0.00	168,303,811.00	2,132	2,202.00
ES42	On 01/02/2018			Bond Future	11.14401	80.39155		11.12942	80.49007			0.00	171,394,784.60	2,132	7,887.00
ES42	On 03/05/2018			Bond Future	11.25028	77.62246		11.23510	77.72324			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	574.63500	574.63500		575.10400	575.10400			0.00	5,746,350.00	1	677.00
GOVI	On 01/02/2018			GOVI	585.18900	585.18900		585.66800	585.66800			0.00	0.00	0	0.00
GOVI	On 03/05/2018			GOVI	596.05200	596.05200		596.54200	596.54200			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017			Foreign Exchange Future	1.72100	1.72100		1.72280	1.72280		15.98	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018			Foreign Exchange Future	1.74950	1.74950		1.75110	1.75110		16.73	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018			Foreign Exchange Future	1.77630	1.77630		1.77740	1.77740		16.47	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019			Foreign Exchange Future	1.96140	1.96140		1.96350	1.96350		18.14	0.00	0.00	0	0.00
I2025	On 02/11/2017			Bond Future	130.49172	130.49172		130.58534	130.58534			0.00	0.00	0	949.00
I2025	On 01/02/2018			Bond Future	131.59382	131.59382		131.68892	131.68892			0.00	0.00	0	21.00
I2025	On 03/05/2018			Bond Future	134.08355	134.08355		134.18250	134.18250			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future	99.89772		99.89772		99.90197	99.90197			0.00	136,859,876.40	1,370	0.00
I2029	On 01/02/2018	Bond Future	101.76542		101.76542		101.76955	101.76955			0.00	139,418,625.40	1,370	1,370.00
I2029	On 03/05/2018	Bond Future	102.67380		102.67380		102.67960	102.67960			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	104.82707		104.82707		104.90038	104.90038			0.00	0.00	0	5,179.00
I2033	On 01/02/2018	Bond Future	106.78702		106.78702		106.86145	106.86145			0.00	0.00	0	381.00
I2033	On 03/05/2018	Bond Future	107.72072		107.72072		107.79822	107.79822			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	128.65621		128.65621		128.66176	128.66176			0.00	322,283,806.05	2,505	13,390.00
I2038	On 01/02/2018	Bond Future	129.55664		129.55664		129.56221	129.56221			0.00	324,539,383.20	2,505	5,252.00
I2038	On 03/05/2018	Bond Future	132.00780		132.00780		132.01544	132.01544			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	123.89149		123.89149		123.89673	123.89673			0.00	334,507,023.00	2,700	20,942.00
I2046	On 01/02/2018	Bond Future	126.20785		126.20785		126.21288	126.21288			0.00	340,761,195.00	2,700	2,943.00
I2046	On 03/05/2018	Bond Future	126.99770		126.99770		127.00470	127.00470			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	131.64925		131.64925		131.65478	131.65478			0.00	210,638,800.00	1,600	22,149.00
I2050	On 01/02/2018	Bond Future	132.43734		132.43734		132.44263	132.44263			0.00	211,899,744.00	1,600	3,661.00
I2050	On 03/05/2018	Bond Future	134.94300		134.94300		134.95049	134.95049			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	250.64000		250.64000		250.69100	250.69100			0.00	0.00	0	1,172.00
IGOV	On 01/02/2018	Index Future	255.32500		255.32500		255.37700	255.37700			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	260.15600		260.15600		260.21300	260.21300			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future	7.02000		92.98000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	7.00000		93.00000		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	6.90000		93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	6.79000		93.21000		6.79000	93.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	6.75000		93.25000		6.75000	93.25000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	6.70000		93.30000		6.70000	93.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.67000		93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.67000		93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.69000		93.31000		6.69000	93.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.73000		93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
KES / R	On 18/12/2017	Foreign Exchange Future			0.12860		0.12860		0.12850	0.12850			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12770		0.12770		0.12800	0.12800			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12770		0.12770		0.12760	0.12760			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			1.70550		1.70550		1.71020	1.71020		14.74	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.73400		1.73400		1.73870	1.73870		15.38	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.76220		1.76220		1.76670	1.76670		14.97	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.88100		1.88100		1.88520	1.88520		15.49	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.62100		9.62100		9.64750	9.64750		15.57	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.74450		9.74450		9.77100	9.77100		15.98	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.86620		9.86620		9.89170	9.89170		15.51	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.80370		10.80370		10.83440	10.83440		15.87	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.33050		1.33050		1.31060	1.31060			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.33050		1.33050		1.32430	1.32430			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.33050		1.33050		1.33900	1.33900			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.43100		1.43100		1.42980	1.42980			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.33010		1.33010		1.33310	1.33310			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.33400		1.33400		1.33700	1.33700			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33770		1.33770		1.34070	1.34070			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18360		1.18360		1.18770	1.18770			0.00	0.00	0	45.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19030		1.19030		1.19440	1.19440			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19700		1.19700		1.20110	1.20110			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.63070		115.60413		8.62614	115.63469		7.61	0.00	26,357,741.64	228	116,747.00
R186	On 02/11/2017	Bond Future	8.60	Put	860.17000		0.86017		907.23000	0.90723	860.170	7.56	0.54	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	91.93000		0.09193		118.93000	0.11893	91.930	7.75	0.10	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.68112		112.42752		8.67632	112.45892		7.41	0.00	786,992.64	7	25,431.00
R186	On 01/02/2018	Bond Future	7.75	Call	152.62000		0.15262		164.14000	0.16414	152.620	7.04	0.08	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,261.44000		1.26144		1,298.10000	1.29810	1,261.440	7.32	0.40	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,588.36000		1.58836		1,598.94000	1.59894	1,588.360	7.41	0.45	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	976.92000		0.97692		989.65000	0.98965	976.920	7.55	0.32	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	570.86000		0.57086		583.00000	0.58300	570.860	7.70	0.21	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.73233		114.51418		8.72723	114.54673		7.34	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			301.16287		301.16287		301.17703	301.17703			0.00	421,628,018.00	1,400	851.00
R197	On 01/02/2018	Bond Future			299.80848		299.80848		299.82240	299.82240			0.00	419,731,872.00	1,400	2,350.00
R197	On 03/05/2018	Bond Future			305.48086		305.48086		305.49972	305.49972			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			242.77838		242.77838		242.78893	242.78893		4.24	0.00	995,634,136.38	4,101	25,338.00
R202	On 01/02/2018	Bond Future			243.60740		243.60740		243.61764	243.61764		4.47	0.00	999,033,947.40	4,101	4,194.00
R202	On 03/05/2018	Bond Future			248.21636		248.21636		248.23079	248.23079		4.40	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			7.94266		100.61623		7.94296	100.61495		4.33	0.00	241,680,184.46	2,402	56,071.00
R2023	On 01/02/2018	Bond Future			7.97736		102.46417		7.97761	102.46315		4.55	0.00	230,032,061.65	2,245	21,312.00
R2023	On 03/05/2018	Bond Future			8.00421		100.43631		8.00434	100.43580		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			9.23225		93.20807		9.22276	93.27258			0.00	22,463,144.87	241	54,042.00
R2030	On 01/02/2018	Bond Future			9.29088		90.91511		9.28102	90.98103			0.00	0.00	0	6,567.00
R2030	On 03/05/2018	Bond Future			9.35339		92.60238		9.34310	92.67004			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			9.44825		91.52094		9.43379	91.62598		11.15	0.00	6,040,382.04	66	35,391.00
R2032	On 01/02/2018	Bond Future			9.51177		93.20182		9.49679	93.30905		10.69	0.00	0.00	0	7,596.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,210.88000		1.21088		1,276.12000	1.27612	1,210.880	10.55	0.35	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,479.49000		1.47949		1,551.56000	1.55156	1,479.490	10.59	0.40	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,782.91000		1.78291		1,861.42000	1.86142	1,782.910	10.64	0.45	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,947.63000		1.94763		2,029.19000	2.02919	1,947.630	10.67	0.48	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.57506		90.77471		9.55951	90.88439		11.16	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			9.63403		95.30936		9.61962	95.42394			0.00	0.00	0	40,230.00
R2035	On 01/02/2018	Bond Future			9.70151		97.05975		9.68659	97.17673			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.76484		94.36113		9.74937	94.48084			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			9.73823		91.58897		9.71371	91.78302		13.29	0.00	11,998,155.07	131	54,617.00
R2037	On 01/02/2018	Bond Future			9.80177		89.01597		9.77645	89.21381		12.75	0.00	0.00	0	13,634.00
R2037	On 03/05/2018	Bond Future			9.86838		90.66789		9.84219	90.86995		12.73	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			7.01827		104.06581		7.01697	104.06720		0.32	0.00	0.00	0	42,520.00
R204	On 01/02/2018	Bond Future			6.89454		101.93913		6.89254	101.94081		0.68	0.00	0.00	0	10,099.00
R204	On 03/05/2018	Bond Future			6.64645		103.83112		6.64274	103.83337		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	9.81830		95.04958		9.80385	95.17167		14.00	0.00	0.00	0	16,838.00
R2040	On 01/02/2018	Bond Future	9.88217		92.28984		9.86724	92.41442		13.41	0.00	0.00	0	4,110.00
R2040	On 03/05/2018	Bond Future	9.94895		94.00256		9.93350	94.12989		13.39	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	9.85294		92.03184		9.83345	92.19810		14.70	0.00	0.00	0	21,405.00
R2044	On 01/02/2018	Bond Future	9.91508		89.34179		9.89496	89.51139		14.07	0.00	0.00	0	10,361.00
R2044	On 03/05/2018	Bond Future	9.97991		90.99978		9.95912	91.17299		14.06	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	9.79804		91.51156		9.78359	91.63866		14.56	0.00	1,738,719.64	19	49,714.00
R2048	On 01/02/2018	Bond Future	9.86066		93.19221		9.84573	93.32198		13.95	0.00	1,770,651.99	19	42,721.00
R2048	On 03/05/2018	Bond Future	9.91932		90.48519		9.90389	90.61785		14.60	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	7.30721		102.13661		7.30171	102.14755		1.27	0.00	0.00	0	36,050.00
R207	On 01/02/2018	Bond Future	7.28507		100.37135		7.27865	100.38277		1.56	0.00	0.00	0	8,512.00
R207	On 03/05/2018	Bond Future	7.25880		102.23420		7.25103	102.24635		1.39	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	7.54854		98.34120		7.53841	98.37064		2.33	0.00	0.00	0	31,609.00
R208	On 01/02/2018	Bond Future	7.56051		100.14731		7.54937	100.17759		2.68	0.00	0.00	0	16,591.00
R208	On 03/05/2018	Bond Future	7.56537		98.60496		7.55296	98.63632		2.52	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	9.58709		72.04882		9.57258	72.14581		13.36	0.00	0.00	0	113,527.00
R209	On 02/11/2017	Bond Future	8.30	Call	0.00000	0.00000	0.01000	0.00001	0.000	12.78	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	18.55000	0.01855	33.65000	0.03365	18.550	12.92	0.02	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	228.16000	0.22816	300.40000	0.30040	228.160	13.12	0.20	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	846.57000	0.84657	868.31000	0.86831	846.570	13.26	0.50	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	394.17000	0.39417	426.28000	0.42628	394.170	13.36	0.30	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	197.48000	0.19748	226.40000	0.22640	197.480	13.48	0.17	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	95.71000	0.09571	117.48000	0.11748	95.710	13.58	0.10	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	0.77000	0.00077	1.64000	0.00164	0.770	14.11	0.00	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future	9.64488		73.37210		9.62993	73.47098		12.69	0.00	0.00	0	13,222.00

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	9.32	Call	1,121.83000	1.12183	0.00000	0.00000	1,121.830	12.59	0.35	3,981,655.37	157	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	1,145.06000	1.14506	1,206.08000	1.20608	1,145.060	12.60	0.35	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.59	Put	2,225.55000	2.22555	2,203.14000	2.20314	2,225.550	12.77	0.51	5,923,561.30	157	377.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,453.21000	1.45321	1,442.85000	1.44285	1,453.210	13.01	0.38	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.88	Put	1,379.76000	1.37976	1,370.53000	1.37053	1,379.760	13.04	0.37	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	1,355.90000	1.35590	0.00000	0.00000	1,355.900	13.05	0.37	4,203,817.70	157	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,114.91000	1.11491	1,109.58000	1.10958	1,114.910	13.15	0.32	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	927.45000	0.92745	924.72000	0.92472	927.450	13.24	0.27	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.70218	71.58464	9.68672	71.68581		13.31	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			185.36546	185.36546	185.37368	185.37368			0.00	129,570,456.54	699	1,480.00
R210	On 01/02/2018	Bond Future			188.83124	188.83124	188.83922	188.83922			0.00	131,993,036.76	699	699.00
R210	On 03/05/2018	Bond Future			189.98133	189.98133	189.99229	189.99229			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			151.08941	151.08941	151.09669	151.09669			0.00	342,821,871.29	2,269	2,533.00
R212	On 01/02/2018	Bond Future			151.87601	151.87601	151.88315	151.88315			0.00	344,606,666.69	2,269	1,546.00
R212	On 03/05/2018	Bond Future			154.74944	154.74944	154.75911	154.75911			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			9.31784	83.82110	9.30336	83.91685		10.91	0.00	153,979,360.70	1,837	54,670.00
R213	On 01/02/2018	Bond Future			9.37933	85.36057	9.36433	85.45831		10.45	0.00	0.00	0	17,044.00
R213	On 03/05/2018	Bond Future			9.43666	83.39551	9.42109	83.49555		10.92	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			9.73262	71.61262	9.71815	71.71288		14.18	0.00	0.00	0	34,367.00
R214	On 01/02/2018	Bond Future			9.79311	72.92788	9.77819	73.03014		13.44	0.00	0.00	0	10,685.00
R214	On 03/05/2018	Bond Future			9.84970	70.98556	9.83429	71.09015		14.13	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			23,841.97000	23,841.97000	23,910.58000	23,910.58000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future			24,226.40000	24,226.40000	24,295.27000	24,295.27000			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 18/12/2017	Foreign Exchange Future	9.93010		9.93010		9.94930	9.94930		14.93	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.08510		10.08510		10.10340	10.10340		15.19	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.23720		10.23720		10.25420	10.25420		14.98	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.32040		11.32040		11.34010	11.34010		15.94	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.61920		3.61920		3.62680	3.62680		13.31	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.57800		3.57800		3.58690	3.58690		13.64	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.53760		3.53760		3.54220	3.54220		14.45	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.55110		3.55110		3.56380	3.56380		15.64	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.36190		1.36190		1.36520	1.36520			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.34470		1.34470		1.34770	1.34770			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.32920		1.32920		1.33290	1.33290			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640		1.21640		1.21640	1.21640			0.00	0.00	0	0.00
Total for Derivatives :												8,021,453,502.15	122,338	6 435 182.00
Grand Total:												8,021,453,502.15	122,338	6 435 182.00