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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 19/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 20/10/2017	Any day expiry	13.53400	13.53400		13.56160	13.56160		16.98	0.00	0.00	0	10,000.00	
\$ / R	On 20/10/2017	Any day expiry	13.74	Put	211.42090	0.21142	196.59830	0.19660	211.421	20.64	0.92	0	10,000.00	
\$ / R	On 23/10/2017	Any day expiry	13.53400		13.53400		13.56590	13.56590		14.20	3,581,028.00	264	834.00	
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	6.82050	0.00682	8.68850	0.00869	6.820	20.24	0.06	0	500.00	
\$ / R	On 27/10/2017	Any day expiry			13.53620	13.53620	13.57470	13.57470		15.08	0.00	0	913.00	
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	5.92770	0.00593	5.37230	0.00537	5.928	18.12	0.04	0	1,000.00	
\$ / R	On 27/10/2017	Any day expiry	13.39	Call	212.38990	0.21239	239.33100	0.23933	212.390	15.85	0.68	0	40,000.00	
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	105.05670	0.10506	87.53610	0.08754	105.057	15.32	0.45	0	60.00	
\$ / R	On 27/10/2017	Any day expiry	13.55	Call	113.82570	0.11383	131.80670	0.13181	113.826	15.08	0.49	251,933,145.46	38,200	40,000.00
\$ / R	On 27/10/2017	Any day expiry	13.65	Call	76.87060	0.07687	89.36020	0.08936	76.871	15.65	0.36	0	30,000.00	
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	10.65120	0.01065	11.41370	0.01141	10.651	18.24	0.07	0	1,000.00	
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	0.32400	0.00032	0.33310	0.00033	0.324	55.17	0.00	0	60.00	
\$ / R	On 03/11/2017	Any day expiry			13.55190	13.55190	13.59000	13.59000		14.59	0.00	0	0.00	
\$ / R	On 03/11/2017	Any day expiry	13.35	Put	79.36250	0.07936	69.54640	0.06955	79.363	14.76	0.30	0	20,000.00	
\$ / R	On 06/11/2017	Any day expiry			13.55880	13.55880	13.59660	13.59660		14.25	0.00	0	200.00	
\$ / R	On 09/11/2017	Any day expiry			13.56560	13.56560	13.60320	13.60320		14.38	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 13/11/2017	Any day expiry		13.57470	13.57470		13.61200	13.61200		14.19	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry		13.58160	13.58160		13.61860	13.61860		14.46	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry		13.58390	13.58390		13.62080	13.62080		14.49	0.00	0.00	0	1,392.00
\$ / R	On 28/11/2017	Any day expiry		13.60810	13.60810		13.64470	13.64470		15.64	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	226.85330	0.22685	215.88470	0.21588	226.853	15.51	0.43	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	1.82340	0.00182	1.93370	0.00193	1.823	30.04	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry		13.61230	13.61230		13.64910	13.64910		16.13	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	35.00440	0.03500	32.20600	0.03221	35.004	15.45	0.10	0.00	0	238,000.00
\$ / R	On 04/12/2017	Any day expiry		13.62070	13.62070		13.65770	13.65770		16.59	0.00	0.00	0	24.00
\$ / R	On 15/12/2017	Any day expiry		13.64390	13.64390		13.68150	13.68150		18.08	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future		13.65020	13.65020		13.68800	13.68800		18.16	0.00	375,025,594.80	27,474	908,995.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	10.61180	0.01061	7.08060	0.00708	10.612	19.33	0.03	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	15.72090	0.01572	10.11360	0.01011	15.721	18.27	0.04	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	20.29830	0.02030	12.81980	0.01282	20.298	17.59	0.05	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	21.64840	0.02165	13.61930	0.01362	21.648	17.42	0.05	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	22.00060	0.02200	13.82790	0.01383	22.001	17.37	0.05	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	33.66340	0.03366	20.31200	0.02031	33.663	17.04	0.08	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	43.86820	0.04387	28.04920	0.02805	43.868	17.09	0.10	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	51.07100	0.05107	33.70960	0.03371	51.071	17.12	0.11	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	63.56240	0.06356	43.83410	0.04383	63.562	17.17	0.13	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	80.05380	0.08005	57.66820	0.05767	80.054	17.22	0.16	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	81.86350	0.08186	59.21520	0.05922	81.864	17.22	0.16	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	135.69710	0.13570	106.37360	0.10637	135.697	17.38	0.23	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	165.22570	0.16523	132.83980	0.13284	165.226	17.50	0.27	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	171.60720	0.17161	138.62470	0.13862	171.607	17.52	0.28	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	181.48050	0.18148	147.61790	0.14762	181.480	17.56	0.29	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	191.71900	0.19172	156.99320	0.15699	191.719	17.59	0.30	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	648.94950	0.64895	651.45700	0.65146	648.949	17.62	0.69	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	202.32530	0.20233	166.75460	0.16675	202.325	17.63	0.31	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	205.94230	0.20594	170.09360	0.17009	205.942	17.64	0.31	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	617.24250	0.61724	618.37540	0.61838	617.243	17.68	0.67	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	256.74210	0.25674	217.50480	0.21750	256.742	17.80	0.37	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	278.15240	0.27815	237.73520	0.23774	278.152	17.86	0.39	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	474.29940	0.47430	469.53410	0.46953	474.299	17.98	0.57	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	424.36990	0.42437	417.76640	0.41777	424.370	18.10	0.53	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	355.35840	0.35536	345.51380	0.34551	355.358	18.41	0.47	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	293.81820	0.29382	282.95360	0.28295	293.818	18.79	0.41	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	271.38670	0.27139	260.33190	0.26033	271.387	18.94	0.39	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	621.18670	0.62119	572.33190	0.57233	621.187	18.94	0.61	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	170.88340	0.17088	160.55410	0.16055	170.883	19.84	0.27	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	151.92330	0.15192	141.90800	0.14191	151.923	20.06	0.24	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,001.72330	1.00172	953.90800	0.95391	1,001.723	20.06	0.76	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	130.32920	0.13033	120.83900	0.12084	130.329	20.34	0.21	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	84.24980	0.08425	76.60880	0.07661	84.250	21.15	0.15	0.00	0	5,580.00

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	15.11	Call	73.25470	0.07325	66.27380	0.06627	73.255	21.33	0.13	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	72.32760	0.07233	65.35330	0.06535	72.328	21.34	0.13	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	44.46880	0.04447	38.15690	0.03816	44.469	21.94	0.08	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	39.11380	0.03911	33.06360	0.03306	39.114	22.09	0.07	10,126,802.40	10,000	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	23.44190	0.02344	18.56840	0.01857	23.442	22.72	0.05	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	7.59450	0.00759	6.47800	0.00648	7.595	25.41	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	6.98120	0.00698	6.13720	0.00614	6.981	25.72	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	3.03290	0.00303	3.26930	0.00327	3.033	27.16	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.65860	13.65860	13.69670	13.69670		18.44	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	339.81550	0.33982	293.88520	0.29389	339.816	18.27	0.42	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	3.65680	0.00366	3.46960	0.00347	3.657	26.62	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.66910	13.66910	13.70770	13.70770		18.15	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.68240	13.68240	13.72080	13.72080		17.89	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.69800	13.69800	13.73610	13.73610		17.76	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	231.86650	0.23187	208.75390	0.20875	231.867	17.17	0.31	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	162.91240	0.16291	162.80850	0.16281	162.912	19.87	0.23	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	144.74300	0.14474	144.43770	0.14444	144.743	20.11	0.21	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.74600	13.74600	13.78380	13.78380		17.49	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	276.20530	0.27621	260.27070	0.26027	276.205	16.86	0.33	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	284.10950	0.28411	267.90860	0.26791	284.110	16.88	0.33	5,419,157.85	1,189	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	296.21630	0.29622	279.62320	0.27962	296.216	16.92	0.34	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	338.78050	0.33878	320.88300	0.32088	338.781	17.05	0.37	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.74810	13.74810	13.78590	13.78590		17.49	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	92.65870	0.09266	85.81070	0.08581	92.659	16.38	0.14	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	202.97870	0.20298	190.79380	0.19079	202.979	16.60	0.26	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	240.18430	0.24018	225.56940	0.22557	240.184	16.73	0.29	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	147.27090	0.14727	152.42530	0.15243	147.271	20.24	0.19	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	113.34810	0.11335	117.48890	0.11749	113.348	20.72	0.15	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	89.79670	0.08980	93.21310	0.09321	89.797	21.15	0.12	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	83.14900	0.08315	86.35880	0.08636	83.149	21.30	0.11	0.00	0	773.00
\$ / R	On 13/02/2018	Any day expiry			13.77350	13.77350	13.81160	13.81160		17.41	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.77780	13.77780	13.81590	13.81590		17.41	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.84560	13.84560	13.88440	13.88440		17.37	0.00	24,922,080.00	1,800	105,638.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	53.99540	0.05400	51.33330	0.05133	53.995	16.34	0.08	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	97.45930	0.09746	92.81790	0.09282	97.459	15.98	0.13	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	113.53320	0.11353	106.67730	0.10668	113.533	15.97	0.15	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	127.10330	0.12710	119.60090	0.11960	127.103	16.02	0.16	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	218.45240	0.21845	207.14270	0.20714	218.452	16.26	0.24	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	236.58590	0.23659	224.60190	0.22460	236.586	16.30	0.26	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	313.10350	0.31310	297.41520	0.29742	313.103	16.49	0.31	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	325.08190	0.32508	309.02380	0.30902	325.082	16.53	0.32	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	380.06160	0.38006	362.40860	0.36241	380.062	16.72	0.36	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	388.95960	0.38896	371.06340	0.37106	388.960	16.74	0.36	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	435.19040	0.43519	416.08500	0.41608	435.190	16.88	0.39	182,396,196.00	34,000	17,000.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	780.79040	0.78079	800.48500	0.80049	780.790	16.88	0.61	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	484.28700	0.48429	463.99320	0.46399	484.287	17.02	0.41	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	654.24920	0.65425	670.91380	0.67091	654.249	17.25	0.54	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	654.59330	0.65459	630.31210	0.63031	654.593	17.47	0.49	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	555.08080	0.55508	568.71640	0.56872	555.081	17.62	0.48	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	825.13560	0.82514	798.31580	0.79832	825.136	17.93	0.56	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	407.68350	0.40768	417.47590	0.41748	407.683	18.38	0.38	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	308.90230	0.30890	316.02470	0.31602	308.902	19.10	0.30	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	300.75380	0.30075	307.67590	0.30768	300.754	19.17	0.30	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	298.75320	0.29875	305.62690	0.30563	298.753	19.19	0.30	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	290.89370	0.29089	297.57730	0.29758	290.894	19.26	0.29	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	281.38370	0.28138	287.83480	0.28783	281.384	19.35	0.28	0.00	0	5,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	261.63390	0.26163	267.60970	0.26761	261.634	19.54	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	237.02660	0.23703	242.51610	0.24252	237.027	19.81	0.24	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	206.30730	0.20631	211.41140	0.21141	206.307	20.09	0.22	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	200.68160	0.20068	205.63570	0.20564	200.682	20.15	0.21	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	169.01350	0.16901	173.12410	0.17312	169.013	20.50	0.18	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	142.65340	0.14265	146.06010	0.14606	142.653	20.85	0.16	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	128.15350	0.12815	131.17730	0.13118	128.154	21.07	0.14	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.92390	13.92390	13.96340	13.96340		17.28	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,439.75620	1.43976	1,407.86460	1.40786	1,439.756	19.04	0.68	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	225.68860	0.22569	230.43750	0.23044	225.689	20.22	0.21	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.95750	13.95750	13.99680	13.99680		17.30	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.96590	13.96590	14.00510	14.00510		17.28	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.03730	14.03730	14.07620	14.07620		17.32	0.00	0.00	0	108,586.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	13.76570	0.01377	13.24520	0.01325	13.766	15.14	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	29.16680	0.02917	28.16910	0.02817	29.167	14.60	0.04	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	76.74220	0.07674	74.20440	0.07420	76.742	15.12	0.09	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	143.96210	0.14396	139.45790	0.13946	143.962	15.53	0.15	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	228.48590	0.22849	221.58370	0.22158	228.486	15.86	0.21	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	290.71580	0.29072	281.87000	0.28187	290.716	16.02	0.25	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	303.68920	0.30369	294.45140	0.29445	303.689	16.05	0.26	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	320.41270	0.32041	310.67580	0.31068	320.413	16.09	0.27	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	362.88360	0.36288	351.91120	0.35191	362.884	16.18	0.29	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	381.55690	0.38156	370.05160	0.37005	381.557	16.22	0.30	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	412.62720	0.41263	400.26060	0.40026	412.627	16.28	0.32	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	482.32080	0.48232	468.20170	0.46820	482.321	16.48	0.35	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	491.63910	0.49164	477.30340	0.47730	491.639	16.50	0.36	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	569.61610	0.56962	553.51030	0.55351	569.616	16.73	0.39	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	600.39670	0.60040	583.62530	0.58363	600.397	16.82	0.40	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	557.75770	0.55776	570.27310	0.57027	557.758	18.27	0.41	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	530.31980	0.53032	542.11420	0.54211	530.320	18.42	0.39	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	457.08100	0.45708	466.99520	0.46700	457.081	18.89	0.34	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	450.40900	0.45041	460.15290	0.46015	450.409	18.93	0.34	0.00	0	2,700.00

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	15.43	Call	391.41640	0.39142	399.59940	0.39960	391.416	19.38	0.30	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	372.19000	0.37219	379.97140	0.37997	372.190	19.51	0.29	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	271.53150	0.27153	277.29700	0.27730	271.532	20.28	0.22	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	243.91710	0.24392	249.13070	0.24913	243.917	20.55	0.20	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	231.33200	0.23133	236.29040	0.23629	231.332	20.68	0.19	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	228.03180	0.22803	232.92040	0.23292	228.032	20.72	0.19	0.00	0	32,782.00
\$ / R	On 02/07/2018	Any day expiry			14.06670	14.06670	14.10540	14.10540		17.22	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.10450	14.10450	14.14300	14.14300		17.34	0.00	0.00	0	1,800.00
\$ / R	On 13/08/2018	Any day expiry			14.15450	14.15450	14.19270	14.19270		17.33	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.22730	14.22730	14.26510	14.26510		17.39	0.00	7,483,559.80	526	2,462.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	17.24490	0.01724	17.33060	0.01733	17.245	13.99	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	225.59060	0.22559	222.93180	0.22293	225.591	15.33	0.18	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	238.13820	0.23814	235.28830	0.23529	238.138	15.42	0.19	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	306.89040	0.30689	303.02760	0.30303	306.890	15.88	0.23	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,197.11540	1.19712	1,222.98200	1.22298	1,197.115	16.56	0.63	6,615,804.73	732	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	461.00490	0.46100	470.44650	0.47045	461.005	19.59	0.30	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	448.24870	0.44825	457.44860	0.45745	448.249	19.66	0.29	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	430.72620	0.43073	439.60610	0.43961	430.726	19.78	0.28	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.34820	14.34820	14.38490	14.38490		17.52	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.41620	14.41620	14.45180	14.45180		17.67	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.54990	14.54990	14.58330	14.58330		17.93	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.62230	14.62230	14.65450	14.65450		18.01	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.81530	14.81530	14.84430	14.84430		18.25	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.70090	15.70090	15.72080	15.72080		19.39	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.81910	15.81910	15.83790	15.83790		19.51	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.94240	15.94240	15.96010	15.96010		19.65	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.65020	13.65020	13.68800	13.68800		18.16	0.00	682,510.00	50	719.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.84560	13.84560	13.88440	13.88440		17.37	0.00	0.00	0	17.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.03730	14.03730	14.07620	14.07620		17.32	0.00	0.00	0	32.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.22730	14.22730	14.26510	14.26510		17.38	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.81530	14.81530	14.84430	14.84430		18.25	0.00	0.00	0	0.00
£ / R	On 31/10/2017	Any day expiry			17.88750	17.88750	17.89280	17.89280		15.12	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.05070	18.05070	18.05420	18.05420		17.13	0.00	37,364,949.00	2,070	198,879.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	436.53870	0.43654	438.57410	0.43857	436.539	17.32	0.47	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	87.23980	0.08724	88.50450	0.08850	87.240	19.38	0.13	0.00	0	800.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.36320	18.36320	18.36850	18.36850		17.64	0.00	0.00	0	1,526.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	281.06900	0.28107	276.20800	0.27621	281.069	17.22	0.23	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	316.62660	0.31663	312.50590	0.31251	316.627	19.32	0.25	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.67100	18.67100	18.67520	18.67520		17.81	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.97710	18.97710	18.97950	18.97950		18.06	0.00	0.00	0	1,665.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.67700	19.67700	19.67180	19.67180		17.69	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
¥ / R	On 18/12/2017		Foreign Exchange Future	0.12158	0.12158		0.12146	0.12146		21.55	0.00	0.00	0	225.00
¥ / R	On 19/03/2018		Foreign Exchange Future	0.12398	0.12398		0.12386	0.12386		23.16	0.00	0.00	0	0.00
¥ / R	On 18/06/2018		Foreign Exchange Future	0.12636	0.12636		0.12624	0.12624		22.57	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.14000	0.14000		0.13972	0.13972		21.64	0.00	0.00	0	0.00
€ / R	On 27/10/2017		Any day expiry	16.04630	16.04630		15.98930	15.98930		15.41	0.00	0.00	0	800.00
€ / R	On 15/11/2017		Any day expiry	16.11250	16.11250		16.05240	16.05240		14.06	0.00	0.00	0	21.00
€ / R	On 28/11/2017		Any day expiry	16.15920	16.15920		16.09840	16.09840		15.04	0.00	0.00	0	800.00
€ / R	On 18/12/2017		Foreign Exchange Future	16.22620	16.22620		16.16650	16.16650		17.14	0.00	179,429,319.60	11,058	94,170.00
€ / R	On 18/12/2017	14.00	Put	9.91600	0.00992		8.86730	0.00887	9.916	18.34	0.02	0.00	0	18,000.00
€ / R	On 18/12/2017	16.39	Call	381.85790	0.38186		315.78620	0.31579	381.858	17.41	0.46	0.00	0	18,000.00
€ / R	On 27/12/2017		Any day expiry	16.25640	16.25640		16.19920	16.19920		17.09	0.00	0.00	0	800.00
€ / R	On 31/01/2018		Any day expiry	16.38660	16.38660		16.32650	16.32650		16.53	0.00	0.00	0	0.00
€ / R	On 31/01/2018	15.80	Put	302.52410	0.30252		314.60800	0.31461	302.524	15.95	0.32	0.00	0	193,000.00
€ / R	On 19/03/2018		Foreign Exchange Future	16.55020	16.55020		16.49040	16.49040		16.52	0.00	16,550,200.00	1,000	13,967.00
€ / R	On 19/03/2018	15.05	Put	139.29920	0.13930		143.32380	0.14332	139.299	15.35	0.16	0.00	0	5,648.00
€ / R	On 19/03/2018	15.10	Put	149.14620	0.14915		153.52780	0.15353	149.146	15.37	0.16	0.00	0	19,510.00
€ / R	On 19/03/2018	16.50	Call	723.31630	0.72332		684.69630	0.68470	723.316	16.47	0.53	0.00	0	643.00
€ / R	On 18/06/2018		Foreign Exchange Future	16.87500	16.87500		16.81430	16.81430		16.47	0.00	0.00	0	201.00
€ / R	On 18/06/2018	13.75	Put	36.97630	0.03698		40.04590	0.04005	36.976	15.08	0.04	0.00	0	54,617.00
€ / R	On 18/06/2018	15.25	Put	233.98270	0.23398		241.38670	0.24139	233.983	15.28	0.19	0.00	0	54,617.00
€ / R	On 18/06/2018	20.55	Call	189.09350	0.18909		180.39280	0.18039	189.093	20.76	0.14	0.00	0	54,617.00
€ / R	On 17/09/2018		Foreign Exchange Future	17.20490	17.20490		17.14200	17.14200		16.52	0.00	0.00	0	2,544.00
€ / R	On 14/06/2019		Foreign Exchange Future	18.28000	18.28000		18.20710	18.20710		17.22	0.00	0.00	0	0.00
10Y STND	On 17/12/2025		Interest Rate Swap	95.63534	95.63534		95.43510	95.43510			0.00	0.00	0	0.00
10Y STND	On 16/03/2026		Interest Rate Swap	92.68580	92.68580		92.47297	92.47297			0.00	0.00	0	0.00
10Y STND	On 15/06/2026		Interest Rate Swap	91.47094	91.47094		91.24720	91.24720			0.00	0.00	0	0.00
10Y STND	On 21/09/2026		Interest Rate Swap	93.64516	93.64516		93.41752	93.41752			0.00	0.00	0	0.00
10Y STND	On 21/12/2026		Interest Rate Swap	97.42938	97.42938		97.20601	97.20601			0.00	0.00	0	0.00
10Y STND	On 15/03/2027		Interest Rate Swap	96.02845	96.02845		95.80709	95.80709			0.00	0.00	0	0.00
10Y STND	On 21/06/2027		Interest Rate Swap	98.09627	98.09627		97.88417	97.88417			0.00	0.00	0	0.00
10Y STND	On 20/09/2027		Interest Rate Swap	101.81434	101.81434		101.61185	101.61185			0.00	0.00	0	0.00
1Y STND	On 21/12/2017		Interest Rate Swap	99.75955	99.75955		99.75955	99.75955			0.00	0.00	0	0.00
1Y STND	On 15/03/2018		Interest Rate Swap	99.68936	99.68936		99.68940	99.68940			0.00	0.00	0	0.00
1Y STND	On 21/06/2018		Interest Rate Swap	99.81730	99.81730		99.81678	99.81678			0.00	0.00	0	0.00
1Y STND	On 20/09/2018		Interest Rate Swap	99.94819	99.94819		99.94617	99.94617			0.00	0.00	0	0.00
2Y STND	On 18/12/2017		Interest Rate Swap	99.79703	99.79703		99.79703	99.79703			0.00	0.00	0	0.00
2Y STND	On 16/03/2018		Interest Rate Swap	98.97149	98.97149		98.97177	98.97177			0.00	0.00	0	0.00
2Y STND	On 15/06/2018		Interest Rate Swap	98.51248	98.51248		98.51135	98.51135			0.00	0.00	0	0.00
2Y STND	On 21/09/2018		Interest Rate Swap	98.41540	98.41540		98.41371	98.41371			0.00	0.00	0	0.00
2Y STND	On 21/12/2018		Interest Rate Swap	98.78000	98.78000		98.78000	98.78000			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 15/03/2019	Interest Rate Swap	99.16406		99.16406		99.16462	99.16462			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.54085		99.54085		99.53918	99.53918			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.94957		99.94957		99.94040	99.94040			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.21294		96.21294		96.14881	96.14881			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.46062		95.46062		95.37829	95.37829			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.68084		94.68084		94.57888	94.57888			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.87456		94.87456		94.75466	94.75466			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.08689		97.08689		96.95604	96.95604			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.24817		97.24817		97.10996	97.10996			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.45811		98.45811		98.31357	98.31357			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.68357		100.68357		100.53294	100.53294			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	555.06300		555.06300		555.71100	555.71100			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	565.25600		565.25600		565.91500	565.91500			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	575.73900		575.73900		576.41700	576.41700			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	635.41900		635.41900		636.87800	636.87800			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	647.08700		647.08700		648.57300	648.57300			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	659.08900		659.08900		660.60900	660.60900			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	570.90700		570.90700		571.93500	571.93500			0.00	0.00	0	575.00
ALBI	On 01/02/2018	Index Future	581.39000		581.39000		582.43700	582.43700			0.00	0.00	0	294.00
ALBI	On 03/05/2018	Index Future	592.17300		592.17300		593.24600	593.24600			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.74810		10.74810		10.71890	10.71890		15.39	0.00	0.00	0	10,246.00
AU\$ / R	On 27/12/2017	Any day expiry	10.76200		10.76200		10.73350	10.73350		15.61	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.89370		10.89370		10.86480	10.86480		15.94	0.00	0.00	0	100.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.03730		11.03730		11.00810	11.00810		15.48	0.00	0.00	0	1,550.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.17920		11.17920		11.15020	11.15020		15.12	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.61350		11.61350		11.57880	11.57880		14.96	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.95440		10.95440		10.96940	10.96940		14.66	0.00	0.00	0	350.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.11840		11.11840		11.13250	11.13250		15.14	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.27590		11.27590		11.29010	11.29010		15.88	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.06230		14.06230		13.99330	13.99330		16.48	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.35880		14.35880		14.28960	14.28960		16.32	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.65620		14.65620		14.58620	14.58620		16.58	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.20300		16.20300		16.10850	16.10850		17.43	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.05650		2.05650		2.05910	2.05910		16.62	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.07410		2.07410		2.07660	2.07660		17.07	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.09120		2.09120		2.09360	2.09360		16.94	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CNH / R	On 14/06/2019	Foreign Exchange Future		2.16170	2.16170		2.16250	2.16250		17.29	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.19230	2.19230		2.18460	2.18460		17.00	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.23670	2.23670		2.22870	2.22870		17.51	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.28220	2.28220		2.27390	2.27390		16.76	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.59230	2.59230		2.58160	2.58160		18.18	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		10.92687	75.52200		10.90795	75.63553			0.00	0.00	0	7,515.00
ES33	On 01/02/2018	Bond Future		11.03817	76.90885		11.01859	77.02435			0.00	0.00	0	1,951.00
ES33	On 03/05/2018	Bond Future		11.14796	74.54376		11.12752	74.66237			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		11.14616	78.22678		11.13221	78.32102			0.00	0.00	0	2,202.00
ES42	On 01/02/2018	Bond Future		11.25286	79.66323		11.23842	79.75917			0.00	0.00	0	7,887.00
ES42	On 03/05/2018	Bond Future		11.36327	76.87937		11.34815	76.97809			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		569.50300	569.50300		570.54600	570.54600			0.00	0.00	0	677.00
GOVI	On 01/02/2018	GOVI		579.96100	579.96100		581.02200	581.02200			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI		590.71700	590.71700		591.80500	591.80500			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.75220	1.75220		1.75580	1.75580		16.69	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.78110	1.78110		1.78480	1.78480		16.94	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.80840	1.80840		1.81220	1.81220		17.13	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.99880	1.99880		2.00190	2.00190		17.50	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		130.46458	130.46458		130.46995	130.46995			0.00	0.00	0	949.00
I2025	On 01/02/2018	Bond Future		131.56048	131.56048		131.56618	131.56618			0.00	0.00	0	21.00



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 03/05/2018	Bond Future		134.04685	134.04685		134.05535	134.05535			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future		99.87912	99.87912		99.88276	99.88276			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future		101.74494	101.74494		101.74886	101.74886			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		102.64975	102.64975		102.65584	102.65584			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		104.80762	104.80762		104.81146	104.81146			0.00	0.00	0	5,179.00
I2033	On 01/02/2018	Bond Future		106.76549	106.76549		106.76960	106.76960			0.00	0.00	0	381.00
I2033	On 03/05/2018	Bond Future		107.69465	107.69465		107.70095	107.70095			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		128.52850	128.52850		128.53342	128.53342			0.00	0.00	0	13,390.00
I2038	On 01/02/2018	Bond Future		129.42048	129.42048		129.42563	129.42563			0.00	0.00	0	5,252.00
I2038	On 03/05/2018	Bond Future		131.86647	131.86647		131.87452	131.87452			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		123.86956	123.86956		123.87380	123.87380			0.00	0.00	0	20,942.00
I2046	On 01/02/2018	Bond Future		126.18352	126.18352		126.18804	126.18804			0.00	0.00	0	2,943.00
I2046	On 03/05/2018	Bond Future		126.96850	126.96850		126.97583	126.97583			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		131.62536	131.62536		131.63031	131.63031			0.00	0.00	0	22,149.00
I2050	On 01/02/2018	Bond Future		132.40528	132.40528		132.41027	132.41027			0.00	0.00	0	3,661.00
I2050	On 03/05/2018	Bond Future		134.90789	134.90789		134.91558	134.91558			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		250.50700	250.50700		250.51600	250.51600			0.00	0.00	0	1,172.00
IGOV	On 01/02/2018	Index Future		255.18700	255.18700		255.19600	255.19600			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		260.01000	260.01000		260.02500	260.02500			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			0.13040		0.13040		0.13110	0.13110			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.13000		0.13000		0.13070	0.13070			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12990		0.12990		0.13040	0.13040			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			1.72510		1.72510		1.72480	1.72480		15.39	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.75430		1.75430		1.75400	1.75400		15.42	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.78340		1.78340		1.78320	1.78320		15.48	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.90600		1.90600		1.90560	1.90560		15.63	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.58990		9.58990		9.76210	9.76210		16.00	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.71450		9.71450		9.88930	9.88930		16.47	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.83800		9.83800		10.01460	10.01460		15.96	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.79860		10.79860		10.98740	10.98740		16.15	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31960		1.31960		1.32240	1.32240			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.32950		1.32950		1.33510	1.33510			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.33870		1.33870		1.34660	1.34660			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.45190		1.45190		1.45040	1.45040			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.32240		1.32240		1.31900	1.31900			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.32630		1.32630		1.32300	1.32300			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33010		1.33010		1.32670	1.32670			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18870		1.18870		1.18110	1.18110			0.00	0.00	0	45.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19530		1.19530		1.18770	1.18770			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.20220		1.20220		1.19450	1.19450			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.79399		114.51723		8.75435	114.77979		7.66	0.00	1,359,548,554.56	11,872	124,481.00
R186	On 02/11/2017	Bond Future	8.60	Put	1,516.03000		1.51603	1,339.74000	1.33974	1,516.030	1,516.030	7.60	0.77	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	217.64000		0.21764	182.48000	0.18248	217.640	217.640	7.80	0.22	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.85153		111.32025		8.81018	111.58758		7.45	0.00	47,979,027.75	431	25,414.00
R186	On 01/02/2018	Bond Future	7.75	Call	79.20000		0.07920	94.55000	0.09455	79.200	79.200	7.07	0.05	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	853.46000		0.85346	946.58000	0.94658	853.460	853.460	7.36	0.31	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	2,127.96000		2.12796	1,992.35000	1.99235	2,127.960	2,127.960	7.45	0.55	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,365.92000		1.36592	1,268.01000	1.26801	1,365.920	1,365.920	7.60	0.41	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	829.25000		0.82925	763.48000	0.76348	829.250	829.250	7.74	0.28	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.91054		113.38465		8.86714	113.65832		7.38	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 02/11/2017	Bond Future			301.41338		301.41338		301.26902	301.26902			0.00	0.00	0	851.00
R197	On 01/02/2018	Bond Future			300.05440		300.05440		299.90792	299.90792			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			305.72535		305.72535		305.58210	305.58210			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			242.12789		242.12789		242.13721	242.13721		4.24	0.00	0.00	0	25,345.00
R202	On 01/02/2018	Bond Future			242.93878		242.93878		242.94839	242.94839		4.47	0.00	0.00	0	4,194.00
R202	On 03/05/2018	Bond Future			247.53005		247.53005		247.54474	247.54474		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			8.07184		100.06949		8.04204	100.19528		4.33	0.00	246,671,292.85	2,465	52,970.00
R2023	On 01/02/2018	Bond Future			8.11453		101.90706		8.08292	102.03510		4.56	0.00	0.00	0	21,312.00
R2023	On 03/05/2018	Bond Future			8.15032		99.86731		8.11641	99.99901		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			9.38990		92.14565		9.35037	92.41044			0.00	0.00	0	54,042.00
R2030	On 01/02/2018	Bond Future			9.45416		89.83288		9.41323	90.10250			0.00	0.00	0	6,569.00
R2030	On 03/05/2018	Bond Future			9.52272		91.49867		9.48015	91.77441			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			9.59554		90.46085		9.55607	90.74318		11.23	0.00	0.00	0	35,391.00
R2032	On 01/02/2018	Bond Future			9.66404		92.12202		9.62326	92.40939		10.74	0.00	0.00	0	7,596.00
R2032	On 01/02/2018	Bond Future	9.20	Call	857.64000		0.85764		947.68000	0.94768	857.640	10.59	0.27	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,071.41000		1.07141		1,176.07000	1.17607	1,071.410	10.64	0.32	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,317.97000		1.31797		1,437.76000	1.43776	1,317.970	10.69	0.37	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,453.96000		1.45396		1,581.43000	1.58143	1,453.960	10.72	0.40	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.73270		89.67347		9.69037	89.96728		11.23	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future			9.76603		94.26954		9.74168	94.46003			0.00	0.00	0	41,191.00
R2035	On 01/02/2018	Bond Future			9.83790		96.00060		9.81275	96.19453			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.90582		93.28088		9.87970	93.47958			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			9.85534		90.67117		9.83597	90.82196		13.34	0.00	0.00	0	54,462.00
R2037	On 01/02/2018	Bond Future			9.92263		88.08099		9.90265	88.23450		12.80	0.00	0.00	0	13,719.00
R2037	On 03/05/2018	Bond Future			9.99325		89.71423		9.97249	89.87167		12.78	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future			7.14718		103.92809		7.12064	103.95642		0.32	0.00	4,468,907.87	43	42,520.00
R204	On 01/02/2018	Bond Future			7.06219		101.79857		7.02780	101.82738		0.69	0.00	0.00	0	10,099.00
R204	On 03/05/2018	Bond Future			6.88612		103.68638		6.83537	103.71699		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	9.92031		94.19509		9.90597	94.31443		14.03	0.00	0.00	0	16,838.00
R2040	On 01/02/2018	Bond Future	9.98742		91.41934		9.97263	91.54085		13.44	0.00	0.00	0	4,400.00
R2040	On 03/05/2018	Bond Future	10.05769		93.11443		10.04229	93.23935		13.42	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future	9.93997		91.29578		9.93063	91.37428		14.72	0.00	0.00	0	21,405.00
R2044	On 01/02/2018	Bond Future	10.00482		88.59194		9.99520	88.67181		14.08	0.00	60,153,927.26	679	11,723.00
R2044	On 03/05/2018	Bond Future	10.07258		90.23466		10.06252	90.31718		14.07	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future	9.88505		90.75286		9.87069	90.87729		14.55	0.00	0.00	0	49,714.00
R2048	On 01/02/2018	Bond Future	9.95038		92.41936		9.93558	92.54603		13.92	0.00	0.00	0	42,721.00
R2048	On 03/05/2018	Bond Future	10.01189		89.69662		9.99651	89.82678		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	7.44560		101.86184		7.41501	101.92250		1.28	0.00	24,243,117.92	238	35,812.00
R207	On 01/02/2018	Bond Future	7.44284		100.09123		7.40804	100.15293		1.57	0.00	0.00	0	8,512.00
R207	On 03/05/2018	Bond Future	7.44258		101.94732		7.40145	102.01143		1.40	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future	7.68944		97.93285		7.65428	98.03455		2.34	0.00	2,840,052.65	29	31,609.00
R208	On 01/02/2018	Bond Future	7.71404		99.73119		7.67577	99.83471		2.70	0.00	413,385,782.55	4,145	20,556.00
R208	On 03/05/2018	Bond Future	7.73422		98.17958		7.69179	98.28626		2.53	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future	9.71450		71.20552		9.69508	71.33308		13.45	0.00	30,831,990.16	433	115,169.00
R209	On 02/11/2017	Bond Future	8.30	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.87	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	2.53000	0.00253	4.29000	0.00429	2.530	13.02	0.00	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	71.53000	0.07153	94.58000	0.09458	71.530	13.21	0.09	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,275.83000	1.27583	1,215.17000	1.21517	1,275.830	13.36	0.68	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	636.62000	0.63662	607.29000	0.60729	636.620	13.45	0.45	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	331.72000	0.33172	319.12000	0.31912	331.720	13.57	0.28	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	164.46000	0.16446	160.50000	0.16050	164.460	13.68	0.16	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	1.14000	0.00114	1.33000	0.00133	1.140	14.21	0.00	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future	9.77609		72.51302		9.75610	72.64290		12.78	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	819.78000		0.81978		864.78000	0.86478	819.780	12.53	0.28	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	838.59000		0.83859		884.27000	0.88427	838.590	12.54	0.29	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.59	Put	2,655.41000		2.65541	2,589.45000	2,589.45000	2.58945	2,655.410	12.68	0.58	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,760.15000		1.76015	1,711.98000	1,711.98000	1.71198	1,760.150	12.87	0.45	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.88	Put	1,674.31000		1.67431	1,628.08000	1,628.08000	1.62808	1,674.310	12.90	0.43	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	1,646.27000		1.64627	1,600.67000	1,600.67000	1.60067	1,646.270	12.90	0.43	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,362.43000		1.36243	1,323.50000	1,323.50000	1.32350	1,362.430	13.00	0.37	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,139.38000		1.13938	1,106.00000	1,106.00000	1.10600	1,139.380	13.09	0.33	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.83744		70.70862		9.81672	70.84176		13.41	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	10.00	Put	2,310.13000		2.31013	2,261.48000	2,261.48000	2.26148	2,310.130	13.63	0.42	0.00	0	5,000.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			185.16178		185.16178		185.33712	185.33712			0.00	0.00	0	1,480.00
R210	On 01/02/2018	Bond Future			188.62074		188.62074		188.79957	188.79957			0.00	0.00	0	699.00
R210	On 03/05/2018	Bond Future			189.76034		189.76034		189.94653	189.94653			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			151.05693		151.05693		151.06332	151.06332			0.00	0.00	0	2,533.00
R212	On 01/02/2018	Bond Future			151.83507		151.83507		151.84181	151.84181			0.00	0.00	0	1,546.00
R212	On 03/05/2018	Bond Future			154.70463		154.70463		154.71463	154.71463			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			9.47529		82.78978		9.43580	83.04677		11.01	0.00	0.00	0	54,691.00
R213	On 01/02/2018	Bond Future			9.54212		84.31005		9.50131	84.57167		10.53	0.00	0.00	0	17,044.00
R213	On 03/05/2018	Bond Future			9.60503		82.32425		9.56270	82.59176		11.01	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future			9.83981		70.87710		9.82543	70.97504		14.25	0.00	0.00	0	34,367.00
R214	On 01/02/2018	Bond Future			9.90351		72.17863		9.88871	72.27831		13.50	0.00	0.00	0	10,685.00
R214	On 03/05/2018	Bond Future			9.96344		70.22135		9.94808	70.32376		14.20	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future			24,250.00000		24,250.00000		24,221.68000	24,221.68000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future			24,801.92000		24,801.92000		24,615.66000	24,615.66000			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	10.07540		10.07540		10.08830	10.08830		15.21	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.23280		10.23280		10.24630	10.24630		15.79	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.38960		10.38960		10.40290	10.40290		15.42	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.50770		11.50770		11.50840	11.50840		16.22	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.67640		3.67640		3.65930	3.65930		13.56	0.00	37,591,190.00	10,225	35,000.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.63280		3.63280		3.61720	3.61720		14.03	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.59280		3.59280		3.57610	3.57610		14.71	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.59170		3.59170		3.59990	3.59990		15.80	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.37800		1.37800		1.38540	1.38540			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.36120		1.36120		1.36940	1.36940			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.34620		1.34620		1.35440	1.35440			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640		1.21640		1.21640	1.21640			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>3,329,244,191.22</b>	<b>158,923</b>	<b>6 540 440.00</b>
<b>Grand Total:</b>												<b>3,329,244,191.22</b>	<b>158,923</b>	<b>6 540 440.00</b>