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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/10/2017

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 13/10/2017	Any day expiry	13.33650	13.33650		13.47890	13.47890		9.84	0.00	320,076.00	24	0.00	
\$ / R	On 16/10/2017	Any day expiry	13.29760	13.29760		13.47890	13.47890		10.55	0.00	443,308.80	33	20,662.00	
\$ / R	On 16/10/2017	Any day expiry	13.64	Put	346.50960	0.34651	188.44730	0.18845	346.510	16.86	0.95	0.00	0	30,000.00
\$ / R	On 20/10/2017	Any day expiry	13.30200	13.30200		13.48120	13.48120		13.36	0.00	0.00	0	10,000.00	
\$ / R	On 20/10/2017	Any day expiry	13.74	Put	448.43030	0.44843	290.52540	0.29053	448.430	16.33	0.92	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry	13.30860	13.30860		13.48780	13.48780		13.09	0.00	0.00	0	834.00	
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	5.30440	0.00530	13.81280	0.01381	5.304	16.90	0.04	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry	13.31710	13.31710		13.49650	13.49650		13.74	0.00	0.00	0	913.00	
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	26.23230	0.02623	10.09030	0.01009	26.232	14.31	0.14	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.39	Call	112.95600	0.11296	0.00000	0.00000	112.956	14.04	0.43	229,079,868.80	40,000	40,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	259.80290	0.25980	147.76230	0.14776	259.803	14.42	0.68	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	7.65930	0.00766	16.53710	0.01654	7.659	16.85	0.04	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	0.00000	0.00000	0.16370	0.00016	0.000	17.25	0.00	0.00	0	60.00
\$ / R	On 03/11/2017	Any day expiry	13.33190	13.33190		13.51190	13.51190		14.04	0.00	0.00	0	0.00	
\$ / R	On 03/11/2017	Any day expiry	13.35	Put	188.43680	0.18844	105.71960	0.10572	188.437	14.04	0.51	0.00	0	20,000.00
\$ / R	On 06/11/2017	Any day expiry	13.33830	13.33830		13.51840	13.51840		13.87	0.00	0.00	0	200.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 09/11/2017	Any day expiry		13.34460	13.34460		13.52500	13.52500		14.03	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry		13.35310	13.35310		13.53380	13.53380		13.94	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry		13.35940	13.35940		13.54030	13.54030		14.14	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry		13.36160	13.36160		13.54250	13.54250		14.25	0.00	0.00	0	1,392.00
\$ / R	On 28/11/2017	Any day expiry		13.38490	13.38490		13.56630	13.56630		14.75	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	347.87080	0.34787	245.29530	0.24530	347.871	15.06	0.55	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	0.98450	0.00098	1.54180	0.00154	0.985	27.86	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry		13.38910	13.38910		13.57070	13.57070		14.87	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	58.46520	0.05847	35.25760	0.03526	58.465	13.94	0.16	0.00	0	238,000.00
\$ / R	On 04/12/2017	Any day expiry		13.39760	13.39760		13.57930	13.57930		14.90	0.00	0.00	0	24.00
\$ / R	On 15/12/2017	Any day expiry		13.42100	13.42100		13.60320	13.60320		15.30	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future		13.42730	13.42730		13.60970	13.60970		15.50	0.00	829,538,594.00	61,780	897,383.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	7.01120	0.00701	5.06280	0.00506	7.011	15.65	0.02	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	10.42050	0.01042	7.12000	0.00712	10.420	14.47	0.03	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	15.37430	0.01537	8.97460	0.00897	15.374	14.05	0.05	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	17.75110	0.01775	9.52700	0.00953	17.751	14.08	0.05	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	18.38960	0.01839	9.67110	0.00967	18.390	14.09	0.05	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	34.48430	0.03448	18.44170	0.01844	34.484	14.24	0.09	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	46.55680	0.04656	26.29510	0.02630	46.557	14.32	0.11	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	55.22040	0.05522	32.13840	0.03214	55.220	14.37	0.13	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	70.43710	0.07044	42.73090	0.04273	70.437	14.44	0.16	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	90.76720	0.09077	57.40240	0.05740	90.767	14.52	0.19	0.00	0	20,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	93.01130	0.09301	59.05260	0.05905	93.011	14.53	0.20	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	161.89910	0.16190	109.93000	0.10993	161.899	14.85	0.29	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	198.62840	0.19863	138.13890	0.13814	198.628	14.99	0.34	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	206.54780	0.20655	144.31300	0.14431	206.548	15.02	0.35	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	218.78530	0.21879	153.91330	0.15391	218.785	15.07	0.36	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	231.45690	0.23146	163.92750	0.16393	231.457	15.11	0.37	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	467.44150	0.46744	580.53360	0.58053	467.442	15.14	0.62	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	244.55780	0.24456	174.35520	0.17436	244.558	15.15	0.39	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	249.01980	0.24902	177.92540	0.17793	249.020	15.17	0.39	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	439.99480	0.43999	548.61220	0.54861	439.995	15.21	0.59	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	311.36300	0.31136	228.59540	0.22860	311.363	15.35	0.45	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	337.45290	0.33745	250.21030	0.25021	337.453	15.42	0.47	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	321.75200	0.32175	406.67400	0.40667	321.752	15.63	0.48	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	284.50730	0.28451	358.09440	0.35809	284.507	15.90	0.44	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	233.16540	0.23317	294.78560	0.29479	233.165	16.32	0.38	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	221.78450	0.22178	280.64160	0.28064	221.785	16.43	0.36	4,893,125.64	1,000	0.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	188.41060	0.18841	238.93850	0.23894	188.411	16.78	0.32	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	172.54910	0.17255	219.00030	0.21900	172.549	16.96	0.29	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	745.24910	0.74525	609.30030	0.60930	745.249	16.96	0.71	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	103.49400	0.10349	132.51660	0.13252	103.494	17.96	0.19	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	91.07090	0.09107	116.67840	0.11668	91.071	18.20	0.17	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,163.77090	1.16377	1,006.97840	1.00698	1,163.771	18.20	0.83	0.00	0	2,055.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	77.19790	0.07720	98.93760	0.09894	77.198	18.51	0.15	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	46.92760	0.04693	61.80140	0.06180	46.928	19.23	0.09	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	40.12030	0.04012	53.01230	0.05301	40.120	19.39	0.08	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	39.55220	0.03955	52.27700	0.05228	39.552	19.41	0.08	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	23.00410	0.02300	30.73570	0.03074	23.004	19.99	0.05	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	19.95470	0.01995	26.73450	0.02673	19.955	20.14	0.04	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	11.35170	0.01135	15.36790	0.01537	11.352	20.74	0.03	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	3.82370	0.00382	4.78120	0.00478	3.824	23.61	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	3.51230	0.00351	4.37470	0.00437	3.512	23.90	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	1.10610	0.00111	1.69440	0.00169	1.106	24.60	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.43570	13.43570	13.61830	13.61830		15.84	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	408.71510	0.40872	313.07330	0.31307	408.715	15.97	0.51	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	1.33160	0.00133	2.01610	0.00202	1.332	24.11	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.44630	13.44630	13.62900	13.62900		15.95	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.45890	13.45890	13.64190	13.64190		16.15	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.47360	13.47360	13.65700	13.65700		16.42	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	298.27810	0.29828	230.96870	0.23097	298.278	16.12	0.38	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	117.74390	0.11774	146.73420	0.14673	117.744	19.20	0.18	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	103.94560	0.10395	130.22180	0.13022	103.946	19.43	0.16	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.51950	13.51950	13.70360	13.70360		16.66	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	355.91580	0.35592	282.22280	0.28222	355.916	16.33	0.39	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	365.29840	0.36530	290.34980	0.29035	365.298	16.36	0.40	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	379.63040	0.37963	302.80080	0.30280	379.630	16.40	0.41	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	429.63640	0.42964	346.55640	0.34656	429.636	16.53	0.44	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.52160	13.52160	13.70570	13.70570		16.66	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	125.73790	0.12574	92.97900	0.09298	125.738	15.70	0.19	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	267.28180	0.26728	206.62170	0.20662	267.282	16.07	0.33	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	312.54910	0.31255	245.07830	0.24508	312.549	16.21	0.36	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	112.84520	0.11285	137.72050	0.13772	112.845	19.91	0.15	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	86.72370	0.08672	106.10680	0.10611	86.724	20.40	0.12	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	68.72460	0.06872	84.22010	0.08422	68.725	20.84	0.10	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	63.66420	0.06366	78.05140	0.07805	63.664	20.99	0.09	0.00	0	773.00
\$ / R	On 13/02/2018	Any day expiry			13.54650	13.54650	13.73100	13.73100		16.70	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.55060	13.55060	13.73520	13.73520		16.71	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.61710	13.61710	13.80250	13.80250		16.69	0.00	9,191,542.50	675	108,794.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	68.45050	0.06845	52.78400	0.05278	68.451	15.62	0.10	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	126.81370	0.12681	94.91510	0.09492	126.814	15.47	0.17	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	148.45380	0.14845	112.57840	0.11258	148.454	15.53	0.19	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	165.07490	0.16507	126.30350	0.12630	165.075	15.57	0.20	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	275.51420	0.27551	219.07240	0.21907	275.514	15.81	0.29	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	298.31080	0.29831	237.53740	0.23754	298.311	15.89	0.31	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	391.22980	0.39123	316.77670	0.31678	391.230	16.18	0.37	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	405.02950	0.40503	329.02080	0.32902	405.029	16.22	0.38	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	467.89830	0.46790	385.20680	0.38521	467.898	16.39	0.41	0.00	0	2,500.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	478.00910	0.47801	394.29970	0.39430	478.009	16.42	0.42	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	530.27840	0.53028	441.54210	0.44154	530.278	16.55	0.45	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	647.37840	0.64738	744.04210	0.74404	647.378	16.55	0.55	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	585.35480	0.58535	491.70070	0.49170	585.355	16.69	0.47	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	538.30430	0.53830	620.34470	0.62034	538.304	16.96	0.48	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	776.99950	0.77700	666.27220	0.66627	776.999	17.21	0.55	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	454.15830	0.45416	524.91200	0.52491	454.158	17.37	0.43	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	962.56350	0.96256	840.57360	0.84057	962.564	17.67	0.61	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	330.61750	0.33062	383.67740	0.38368	330.618	18.15	0.33	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	249.49350	0.24949	290.07990	0.29008	249.493	18.89	0.26	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	242.83450	0.24283	282.37900	0.28238	242.835	18.97	0.25	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	241.20230	0.24120	280.48990	0.28049	241.202	18.98	0.25	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	234.78670	0.23479	273.07170	0.27307	234.787	19.06	0.25	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	226.49300	0.22649	264.10300	0.26410	226.493	19.13	0.24	0.00	0	5,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	209.28760	0.20929	245.50240	0.24550	209.288	19.28	0.22	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	188.01010	0.18801	221.79070	0.22179	188.010	19.50	0.20	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	163.14400	0.16314	192.77420	0.19277	163.144	19.78	0.18	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	158.60570	0.15861	187.46860	0.18747	158.606	19.84	0.18	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	133.17470	0.13317	157.66900	0.15767	133.175	20.19	0.15	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	112.14130	0.11214	132.94590	0.13295	112.141	20.54	0.13	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	100.62790	0.10063	119.37800	0.11938	100.628	20.77	0.12	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.69330	13.69330	13.88000	13.88000		16.76	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,607.11990	1.60712	1,462.74150	1.46274	1,607.120	18.89	0.72	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	182.18050	0.18218	211.43720	0.21144	182.180	19.96	0.18	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.72540	13.72540	13.91300	13.91300		16.74	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.73340	13.73340	13.92120	13.92120		16.79	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.80150	13.80150	13.99130	13.99130		16.83	0.00	759,082.50	55	108,593.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	14.60130	0.01460	13.39030	0.01339	14.601	14.23	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	41.59040	0.04159	30.58780	0.03059	41.590	14.51	0.06	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	102.11280	0.10211	78.23830	0.07824	102.113	14.98	0.12	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	183.45560	0.18346	144.97190	0.14497	183.456	15.36	0.18	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	280.20500	0.28020	229.05500	0.22906	280.205	15.61	0.25	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	351.64610	0.35165	291.99360	0.29199	351.646	15.76	0.29	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	366.42510	0.36643	305.12070	0.30512	366.425	15.78	0.30	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	385.42890	0.38543	322.04970	0.32205	385.429	15.82	0.31	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	435.45000	0.43545	365.05690	0.36506	435.450	15.95	0.34	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	457.94170	0.45794	383.96850	0.38397	457.942	16.02	0.35	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	495.20910	0.49521	415.45040	0.41545	495.209	16.13	0.37	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	574.41370	0.57441	487.67480	0.48767	574.414	16.36	0.40	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	584.74430	0.58474	497.14530	0.49715	584.744	16.38	0.40	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	670.70930	0.67071	576.37220	0.57637	670.709	16.61	0.44	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	704.44050	0.70444	607.64080	0.60764	704.441	16.69	0.45	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	472.67940	0.47268	529.03680	0.52904	472.679	18.17	0.36	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	449.19370	0.44919	502.80240	0.50280	449.194	18.33	0.35	0.00	0	500.00

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	15.11	Call	386.39060	0.38639		432.51430	0.43251	386.391	18.80	0.31	0.00	0	760.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	380.69300	0.38069		426.12800	0.42613	380.693	18.85	0.30	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	327.39070	0.32739		369.35060	0.36935	327.391	19.22	0.27	0.00	0	15,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	310.70850	0.31071		350.66240	0.35066	310.708	19.34	0.25	0.00	0	965.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	225.07840	0.22508		254.44550	0.25445	225.078	20.10	0.19	0.00	0	5,183.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	201.77440	0.20177		228.18740	0.22819	201.774	20.36	0.17	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	191.17950	0.19118		216.23890	0.21624	191.180	20.50	0.17	0.00	0	7,420.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	188.40610	0.18841		213.10730	0.21311	188.406	20.53	0.16	0.00	0	32,782.00	
\$ / R	On 02/07/2018	Any day expiry			13.82950	13.82950		14.02020	14.02020		16.82	0.00	0.00	0	505.00	
\$ / R	On 20/07/2018	Any day expiry			13.86550	13.86550		14.05720	14.05720		16.89	0.00	0.00	0	1,800.00	
\$ / R	On 13/08/2018	Any day expiry			13.91340	13.91340		14.10580	14.10580		16.91	0.00	0.00	0	70.00	
\$ / R	On 17/09/2018	Foreign Exchange Future			13.98320	13.98320		14.17680	14.17680		17.00	0.00	0.00	0	2,450.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	17.24220	0.01724		16.56810	0.01657	17.242	13.10	0.02	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	289.08210	0.28908		234.28000	0.23428	289.082	15.56	0.22	0.00	0	5,300.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	301.17900	0.30118		246.70990	0.24671	301.179	15.59	0.23	0.00	0	1,550.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	366.47860	0.36648		309.42470	0.30942	366.479	15.73	0.26	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,053.55930	1.05356		1,154.51230	1.15451	1,053.559	16.53	0.59	0.00	0	732.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	394.59600	0.39460		434.69180	0.43469	394.596	19.48	0.27	0.00	0	5,300.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	383.47270	0.38347		422.46100	0.42246	383.473	19.56	0.26	0.00	0	1,550.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	368.22240	0.36822		405.68670	0.40569	368.222	19.67	0.25	0.00	0	750.00	
\$ / R	On 13/11/2018	Any day expiry			14.10020	14.10020		14.29600	14.29600		17.19	0.00	0.00	0	70.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			14.16580	14.16580		14.36280	14.36280		17.34	0.00	0.00	0	0.00	
\$ / R	On 13/02/2019	Any day expiry			14.29480	14.29480		14.49430	14.49430		17.61	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.36450	14.36450		14.56550	14.56550		17.69	0.00	0.00	0	0.00	
\$ / R	On 14/06/2019	Foreign Exchange Future			14.55070	14.55070		14.75520	14.75520		17.95	0.00	0.00	0	0.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			15.40430	15.40430		15.62640	15.62640		19.07	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			15.51770	15.51770		15.74220	15.74220		19.19	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			15.63610	15.63610		15.86300	15.86300		19.33	0.00	0.00	0	184,000.00	
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.42730	13.42730		13.60970	13.60970		15.50	0.00	322,255.20	24	699.00	
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.61710	13.61710		13.80250	13.80250		16.69	0.00	68,085.50	5	22.00	
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.80150	13.80150		13.99130	13.99130		16.83	0.00	0.00	0	172.00	
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.98320	13.98320		14.17680	14.17680		17.00	0.00	0.00	0	0.00	
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.55070	14.55070		14.75520	14.75520		17.95	0.00	0.00	0	0.00	
£ / R	On 31/10/2017	Any day expiry			17.74090	17.74090		17.79060	17.79060		14.69	0.00	0.00	0	43.00	
£ / R	On 18/12/2017	Foreign Exchange Future			17.89970	17.89970		17.95170	17.95170		16.67	0.00	13,424,775.00	750	199,162.00	
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	385.45790	0.38546		407.84910	0.40785	385.458	17.05	0.42	0.00	0	400.00	
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	77.89810	0.07790		83.90420	0.08390	77.898	19.06	0.11	0.00	0	800.00	
£ / R	On 19/03/2018	Foreign Exchange Future			18.20620	18.20620		18.26040	18.26040		17.15	0.00	0.00	0	2,420.00	
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	313.28800	0.31329		298.79630	0.29880	313.288	16.75	0.25	0.00	0	500.00	
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	279.97920	0.27998		291.52190	0.29152	279.979	18.96	0.23	0.00	0	500.00	
£ / R	On 18/06/2018	Foreign Exchange Future			18.50320	18.50320		18.56210	18.56210		17.38	0.00	0.00	0	3,383.00	
£ / R	On 17/09/2018	Foreign Exchange Future			18.79690	18.79690		18.86000	18.86000		17.60	0.00	0.00	0	1,665.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 14/06/2019	Foreign Exchange Future		19.46780	19.46780		19.54010	19.54010		17.39	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12030	0.12030		0.12153	0.12153		20.11	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.12265	0.12265		0.12391	0.12391		21.83	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.12497	0.12497		0.12627	0.12627		21.58	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13818	0.13818		0.13968	0.13968		21.44	0.00	0.00	0	0.00
€ / R	On 27/10/2017	Any day expiry		15.77380	15.77380		16.00000	16.00000		13.95	0.00	0.00	0	800.00
€ / R	On 15/11/2017	Any day expiry		15.83690	15.83690		16.06530	16.06530		13.55	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry		15.88050	15.88050		16.10990	16.10990		13.95	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future		15.94770	15.94770		16.17850	16.17850		14.48	0.00	58,416,425.10	3,663	105,472.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	8.62500	0.00863	6.96570	0.00697	8.625	15.42	0.02	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	236.99120	0.23699	315.13530	0.31514	236.991	15.38	0.35	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry		15.98040	15.98040		16.21180	16.21180		15.01	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry		16.10440	16.10440		16.33780	16.33780		15.74	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	401.40420	0.40140	308.96390	0.30896	401.404	15.46	0.39	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future		16.26420	16.26420		16.50090	16.50090		15.81	0.00	0.00	0	14,467.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	184.40740	0.18441	138.92730	0.13893	184.407	14.86	0.20	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	196.63450	0.19663	148.84920	0.14885	196.635	14.88	0.21	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	579.54260	0.57954	681.95510	0.68196	579.543	16.13	0.47	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future		16.57730	16.57730		16.82110	16.82110		15.95	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	51.44270	0.05144	39.05600	0.03906	51.443	14.89	0.06	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	292.38260	0.29238	237.68870	0.23769	292.383	14.99	0.23	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	159.63550	0.15964	174.93530	0.17494	159.635	20.83	0.12	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future		16.89450	16.89450		17.14410	17.14410		16.13	0.00	0.00	0	2,544.00
€ / R	On 14/06/2019	Foreign Exchange Future		17.93510	17.93510		18.20510	18.20510		17.05	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		94.77194	94.77194		95.17532	95.17532			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		91.78966	91.78966		92.21953	92.21953			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		90.54665	90.54665		90.99990	90.99990			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		92.71285	92.71285		93.17939	93.17939			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		96.50369	96.50369		96.97173	96.97173			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		95.08549	95.08549		95.56338	95.56338			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		97.15720	97.15720		97.63451	97.63451			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		100.88922	100.88922		101.36072	101.36072			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.75956	99.75956		99.75956	99.75956			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.67759	99.67759		99.67851	99.67851			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.78850	99.78850		99.79598	99.79598			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		99.89174	99.89174		99.91105	99.91105			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.79704	99.79704		99.79704	99.79704			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		98.96106	98.96106		98.96235	98.96235			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.48275	98.48275		98.48955	98.48955			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 21/09/2018	Interest Rate Swap	98.35924	98.35924	98.35924	98.37878	98.37878				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.70000	98.70000	98.70000	98.73000	98.73000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.05837	99.05837	99.05837	99.10268	99.10268				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.40025	99.40025	99.40025	99.46094	99.46094				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.80334	99.80334	99.80334	99.84913	99.84913				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.84799	95.84799	95.84799	96.01285	96.01285				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.05371	95.05371	95.05371	95.24187	95.24187				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.22996	94.22996	94.22996	94.44041	94.44041				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.38333	94.38333	94.38333	94.61499	94.61499				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.56639	96.56639	96.56639	96.81335	96.81335				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.70086	96.70086	96.70086	96.96141	96.96141				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.88558	97.88558	97.88558	98.15889	98.15889				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.08922	100.08922	100.08922	100.37195	100.37195				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	557.85900	557.85900	557.85900	556.33700	556.33700				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	568.10600	568.10600	568.10600	566.55900	566.55900				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	578.65400	578.65400	578.65400	577.08300	577.08300				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	641.64300	641.64300	641.64300	639.17900	639.17900				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	653.42900	653.42900	653.42900	650.92300	650.92300				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	665.56100	665.56100	665.56100	663.01400	663.01400				0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	576.52800	576.52800	576.52800	574.08600	574.08600				0.00	0.00	0	483.00
ALBI	On 01/02/2018	Index Future	587.11900	587.11900	587.11900	584.63400	584.63400				0.00	11,742,380.00	2	296.00
ALBI	On 03/05/2018	Index Future	598.02000	598.02000	598.02000	595.49300	595.49300				0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.58540	10.58540	10.58540	10.64230	10.64230			15.08	0.00	0.00	0	10,246.00
AU\$ / R	On 27/12/2017	Any day expiry	10.59930	10.59930	10.59930	10.65660	10.65660			15.21	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.72590	10.72590	10.72590	10.78480	10.78480			15.54	0.00	0.00	0	100.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.86300	10.86300	10.86300	10.92430	10.92430			15.12	0.00	0.00	0	1,544.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.99770	10.99770	10.99770	11.06120	11.06120			14.84	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.41230	11.41230	11.41230	11.48030	11.48030			14.69	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.76040	10.76040	10.76040	10.91290	10.91290			14.02	0.00	0.00	0	350.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.91670	10.91670	10.91670	11.07210	11.07210			14.46	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.06610	11.06610	11.06610	11.22500	11.22500			15.45	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.82740	13.82740	13.82740	13.99930	13.99930			14.78	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.11690	14.11690	14.11690	14.29340	14.29340			16.11	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.40410	14.40410	14.40410	14.58580	14.58580			16.36	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.89390	15.89390	15.89390	16.09660	16.09660			17.08	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.03550	2.03550	2.03550	2.06070	2.06070			16.32	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 19/03/2018	Foreign Exchange Future		2.05290	2.05290		2.07820	2.07820		16.67	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.06940	2.06940		2.09510	2.09510		16.35	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.13610	2.13610		2.16320	2.16320		17.09	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.15380	2.15380		2.18540	2.18540		16.22	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.19650	2.19650		2.22910	2.22910		16.79	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.24030	2.24030		2.27390	2.27390		16.61	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.53900	2.53900		2.57900	2.57900		17.92	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		10.78791	76.36185		10.84450	76.01813			0.00	0.00	0	8,921.00
ES33	On 01/02/2018	Bond Future		10.89419	77.76452		10.95274	77.41478			0.00	0.00	0	545.00
ES33	On 03/05/2018	Bond Future		10.99863	75.41685		11.05912	75.06133			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		11.02698	79.03824		11.08854	78.61729			0.00	0.00	0	2,202.00
ES42	On 01/02/2018	Bond Future		11.12942	80.49007		11.19308	80.06176			0.00	0.00	0	5,755.00
ES42	On 03/05/2018	Bond Future		11.23510	77.72324		11.30096	77.28763			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		575.10400	575.10400		572.69500	572.69500			0.00	0.00	0	676.00
GOVI	On 01/02/2018	GOVI		585.66800	585.66800		583.21700	583.21700			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI		596.54200	596.54200		594.05100	594.05100			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.72280	1.72280		1.74600	1.74600		15.80	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.75110	1.75110		1.77460	1.77460		16.66	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.77740	1.77740		1.80160	1.80160		16.96	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.96350	1.96350		1.99100	1.99100		18.12	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 02/11/2017	Bond Future		130.58534	130.58534		130.50326	130.50326			0.00	0.00	0	949.00
I2025	On 01/02/2018	Bond Future		131.68892	131.68892		131.60643	131.60643			0.00	0.00	0	21.00
I2025	On 03/05/2018	Bond Future		134.18250	134.18250		134.09847	134.09847			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		99.90197	99.90197		99.90551	99.90551			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future		101.76955	101.76955		101.77417	101.77417			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		102.67960	102.67960		102.68431	102.68431			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		104.90038	104.90038		104.97306	104.97306			0.00	0.00	0	5,179.00
I2033	On 01/02/2018	Bond Future		106.86145	106.86145		106.93649	106.93649			0.00	0.00	0	381.00
I2033	On 03/05/2018	Bond Future		107.79822	107.79822		107.87465	107.87465			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		128.66176	128.66176		128.66649	128.66649			0.00	0.00	0	15,895.00
I2038	On 01/02/2018	Bond Future		129.56221	129.56221		129.56819	129.56819			0.00	0.00	0	2,747.00
I2038	On 03/05/2018	Bond Future		132.01544	132.01544		132.02166	132.02166			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		123.89673	123.89673		123.27816	123.27816			0.00	0.00	0	20,942.00
I2046	On 01/02/2018	Bond Future		126.21288	126.21288		125.58390	125.58390			0.00	0.00	0	243.00
I2046	On 03/05/2018	Bond Future		127.00470	127.00470		126.36377	126.36377			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		131.65478	131.65478		131.65945	131.65945			0.00	0.00	0	22,149.00
I2050	On 01/02/2018	Bond Future		132.44263	132.44263		132.44852	132.44852			0.00	0.00	0	2,061.00
I2050	On 03/05/2018	Bond Future		134.95049	134.95049		134.95654	134.95654			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		250.69100	250.69100		250.57900	250.57900			0.00	0.00	0	1,172.00
IGOV	On 01/02/2018	Index Future		255.37700	255.37700		255.26600	255.26600			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		260.21300	260.21300		260.10000	260.10000			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

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
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			6.73000		93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12850		0.12850		0.13020	0.13020			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12800		0.12800		0.12970	0.12970			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12760		0.12760		0.12890	0.12890			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			1.71020		1.71020		1.73190	1.73190		14.47	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.73870		1.73870		1.76100	1.76100		15.22	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.76670		1.76670		1.78970	1.78970		14.94	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.88520		1.88520		1.91060	1.91060		15.41	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.64750		9.64750		9.67860	9.67860		15.56	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.77100		9.77100		9.80310	9.80310		16.03	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.89170		9.89170		9.92560	9.92560		15.58	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.83440		10.83440		10.88160	10.88160		15.80	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31060		1.31060		1.31810	1.31810			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.32430		1.32430		1.33020	1.33020			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.33900		1.33900		1.34620	1.34620			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.42980		1.42980		1.43920	1.43920			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.33310		1.33310		1.31900	1.31900			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.33700		1.33700		1.32300	1.32300			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.34070		1.34070		1.32670	1.32670			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18770		1.18770		1.18870	1.18870			0.00	0.00	0	45.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19440		1.19440		1.19550	1.19550			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.20110		1.20110		1.20230	1.20230			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.62614		115.63469		8.69234	115.19218		7.61	0.00	4,432,162,033.01	38,329	116,853.00
R186	On 02/11/2017	Bond Future	8.60	Put	907.23000		0.90723		1,180.17000	1.18017	907.230	7.56	0.53	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	118.93000		0.11893		192.63000	0.19263	118.930	7.75	0.12	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.67632		112.45892		8.74530	112.00878		7.41	0.00	4,545,139,710.72	40,416	25,424.00
R186	On 01/02/2018	Bond Future	7.75	Call	164.14000		0.16414		132.53000	0.13253	164.140	7.04	0.08	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,298.10000		1.29810		1,131.02000	1.13102	1,298.100	7.32	0.41	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,598.94000		1.59894		1,818.56000	1.81856	1,598.940	7.41	0.45	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	989.65000		0.98965		1,148.69000	1.14869	989.650	7.55	0.32	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	583.00000		0.58300		690.93000	0.69093	583.000	7.70	0.21	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.72723		114.54673		8.79910	114.08918		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

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
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			301.17703		301.17703		301.18932	301.18932			0.00	0.00	0	1,400.00
R197	On 01/02/2018	Bond Future			299.82240		299.82240		299.83783	299.83783			0.00	0.00	0	950.00
R197	On 03/05/2018	Bond Future			305.49972		305.49972		305.51534	305.51534			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			242.78893		242.78893		242.79797	242.79797		4.24	0.00	0.00	0	27,887.00
R202	On 01/02/2018	Bond Future			243.61764		243.61764		243.62940	243.62940		4.47	0.00	0.00	0	1,645.00
R202	On 03/05/2018	Bond Future			248.23079		248.23079		248.24257	248.24257		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			7.94296		100.61495		8.01430	100.31256		4.33	0.00	11,067,644.50	110	58,396.00
R2023	On 01/02/2018	Bond Future			7.97761		102.46315		8.05321	102.15563		4.55	0.00	0.00	0	19,067.00
R2023	On 03/05/2018	Bond Future			8.00434		100.43580		8.08443	100.12341		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			9.22276		93.27258		9.27883	92.89238			0.00	959,495,030.46	10,287	54,283.00
R2030	On 01/02/2018	Bond Future			9.28102		90.98103		9.33902	90.59419			0.00	935,921,855.61	10,287	6,567.00
R2030	On 03/05/2018	Bond Future			9.34310		92.67004		9.40305	92.27677			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			9.43379		91.62598		9.49493	91.18303		11.15	0.00	666,029,248.62	7,269	35,391.00
R2032	On 01/02/2018	Bond Future			9.49679		93.30905		9.55992	92.85836		10.69	0.00	665,853,380.80	7,136	7,596.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,276.12000		1,276.12	1,130.64000	1.13064	1,276.120	10.55	0.36	0.00	0	7,500.00	
R2032	On 01/02/2018	Bond Future	9.30	Call	1,551.56000		1,551.56	1,383.73000	1.38373	1,551.560	10.59	0.41	0.00	0	7,800.00	
R2032	On 01/02/2018	Bond Future	9.40	Call	1,861.42000		1,861.42	1,670.55000	1.67055	1,861.420	10.64	0.46	0.00	0	6,800.00	
R2032	On 01/02/2018	Bond Future	9.45	Call	2,029.19000		2,029.19	1,826.65000	1.82665	2,029.190	10.67	0.49	0.00	0	750.00	
R2032	On 03/05/2018	Bond Future			9.55951		90.88439		9.62467	90.42606		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			9.61962		95.42394		9.68080	94.93892			0.00	0.00	0	40,230.00
R2035	On 01/02/2018	Bond Future			9.68659		97.17673		9.74972	96.68327			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.74937		94.48084		9.81444	93.97890			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			9.71371		91.78302		9.77482	91.30062		13.29	0.00	1,285,880,110.20	14,010	54,617.00
R2037	On 01/02/2018	Bond Future			9.77645		89.21381		9.83944	88.72290		12.75	0.00	1,315,636,056.07	14,747	13,634.00
R2037	On 03/05/2018	Bond Future			9.84219		90.86995		9.90707	90.37069		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			7.01697		104.06720		7.05827	104.02305		0.32	0.00	1,708,575,289.60	16,418	42,520.00
R204	On 01/02/2018	Bond Future			6.89254		101.94081		6.94560	101.89628		0.68	0.00	3,817,377,512.07	37,447	10,099.00

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	On 03/05/2018	Bond Future		6.64274	103.83337		6.71634	103.78887		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
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		9.80385	95.17167		9.86496	94.65713		14.00	0.00	0.00	0	16,838.00
R2040	On 01/02/2018	Bond Future		9.86724	92.41442		9.93022	91.89076		13.41	0.00	0.00	0	4,110.00
R2040	On 03/05/2018	Bond Future		9.93350	94.12989		9.99835	93.59734		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		9.83345	92.19810		9.89454	91.67872		14.70	0.00	0.00	0	21,405.00
R2044	On 01/02/2018	Bond Future		9.89496	89.51139		9.95788	88.98281		14.07	0.00	0.00	0	10,361.00
R2044	On 03/05/2018	Bond Future		9.95912	91.17299		10.02387	90.63542		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		9.78359	91.63866		9.83965	91.14731		14.56	0.00	0.00	0	49,714.00
R2048	On 01/02/2018	Bond Future		9.84573	93.32198		9.90347	92.82196		13.95	0.00	0.00	0	42,702.00
R2048	On 03/05/2018	Bond Future		9.90389	90.61785		9.96327	90.10925		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		7.30171	102.14755		7.37355	102.00478		1.27	0.00	1,119,639,295.55	10,961	36,050.00
R207	On 01/02/2018	Bond Future		7.27865	100.38277		7.36022	100.23779		1.56	0.00	1,095,878,700.09	10,917	8,512.00
R207	On 03/05/2018	Bond Future		7.25103	102.24635		7.34499	102.09952		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		7.53841	98.37064		7.61501	98.14830		2.33	0.00	904,026,181.60	9,190	31,609.00
R208	On 01/02/2018	Bond Future		7.54937	100.17759		7.63262	99.95160		2.68	0.00	1,644,014,429.49	16,411	16,591.00
R208	On 03/05/2018	Bond Future		7.55296	98.63632		7.64386	98.40694		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		9.57258	72.14581		9.62858	71.77255		13.36	0.00	1,057,296,845.55	14,655	113,527.00
R209	On 02/11/2017	Bond Future	8.30	Call	0.01000	0.00001	0.01000	0.00001	0.010	12.78	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	33.65000	0.03365	25.03000	0.02503	33.650	12.92	0.04	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	300.40000	0.30040	236.63000	0.23663	300.400	13.12	0.24	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	868.31000	0.86831	1,083.51000	1.08351	868.310	13.26	0.49	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	426.28000	0.42628	567.91000	0.56791	426.280	13.36	0.29	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	226.40000	0.22640	319.22000	0.31922	226.400	13.48	0.18	0.00	0	1,350.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/11/2017	Bond Future	10.00	Put	117.48000		0.11748		175.45000	0.17545	117.480	13.58	0.11	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	1.64000		0.00164		3.46000	0.00346	1.640	14.11	0.00	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.62993		73.47098		9.68751	73.09127		12.69	0.00	974,592,549.70	13,265	13,222.00
R209	On 01/02/2018	Bond Future	9.33	Call	1,206.08000		1.20608		1,082.75000	1.08275	1,206.080	12.60	0.36	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.59	Put	2,203.14000		2.20314		2,410.16000	2.41016	2,203.140	12.77	0.51	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,442.85000		1.44285		1,600.76000	1.60076	1,442.850	13.01	0.38	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.88	Put	1,370.53000		1.37053		1,523.04000	1.52304	1,370.530	13.04	0.36	0.00	0	220.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,109.58000		1.10958		1,241.36000	1.24136	1,109.580	13.15	0.31	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	924.72000		0.92472		1,040.40000	1.04040	924.720	13.24	0.27	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.68672		71.68581		9.74592	71.29958		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			185.37368		185.37368		185.38056	185.38056			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			188.83922		188.83922		188.84788	188.84788			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			189.99229		189.99229		190.00124	190.00124			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			151.09669		151.09669		151.04255	151.04255			0.00	0.00	0	4,059.00
R212	On 01/02/2018	Bond Future			151.88315		151.88315		151.82934	151.82934			0.00	0.00	0	528.00
R212	On 03/05/2018	Bond Future			154.75911		154.75911		154.70430	154.70430			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			9.30336		83.91685		9.35440	83.58003		10.91	0.00	1,736,491,377.05	20,693	56,443.00
R213	On 01/02/2018	Bond Future			9.36433		85.45831		9.41703	85.11563		10.45	0.00	1,882,390,194.37	22,027	17,044.00
R213	On 03/05/2018	Bond Future			9.42109		83.49555		9.47542	83.14719		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			9.71815		71.71288		9.77921	71.29138		14.18	0.00	1,036,035,977.36	14,447	34,367.00
R214	On 01/02/2018	Bond Future			9.77819		73.03014		9.84100	72.60125		13.44	0.00	986,929,311.96	13,514	10,685.00
R214	On 03/05/2018	Bond Future			9.83429		71.09015		9.89882	70.65385		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			23,910.58000		23,910.58000		24,210.54000	24,210.54000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future			24,295.27000		24,295.27000		24,601.75000	24,601.75000			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	9.94930	9.94930	10.06450	10.06450				14.76	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.10340	10.10340	10.22090	10.22090				15.22	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.25420	10.25420	10.37590	10.37590				14.98	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.34010	11.34010	11.48140	11.48140				15.87	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.62680	3.62680	3.65890	3.65890				13.19	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.58690	3.58690	3.61390	3.61390				13.59	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.54220	3.54220	3.57490	3.57490				14.45	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.56380	3.56380	3.56310	3.56310				15.59	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.36520	1.36520	1.38620	1.38620					0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.34770	1.34770	1.36860	1.36860					0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.33290	1.33290	1.35380	1.35380					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 :											33,938,632,253.42	450,547	6,480,691.00	
Grand Total:											33,938,632,253.42	450,547	6,480,691.00	