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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/05/2018

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 18/05/2018	Any day expiry		12.46300	12.46300		12.59290	12.59290		16.30	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	0.58830	0.00059	0.35790	0.00036	0.588	21.61	0.01	0.00	0	51,000.00
\$ / R	On 21/05/2018	Any day expiry		12.46640	12.46640		12.59800	12.59800		14.22	0.00	0.00	0	30,000.00
\$ / R	On 21/05/2018	Any day expiry	11.95	Call	518.96860	0.51897	649.77060	0.64977	518.969	18.54	0.98	0.00	0	30,000.00
\$ / R	On 22/05/2018	Any day expiry		12.46800	12.46800		12.59970	12.59970		14.46	0.00	0.00	0	34,600.00
\$ / R	On 22/05/2018	Any day expiry	12.00	Call	474.16220	0.47416	603.33700	0.60334	474.162	18.28	0.95	0.00	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry		12.47300	12.47300		12.60480	12.60480		14.84	0.00	0.00	0	20,000.00
\$ / R	On 25/05/2018	Any day expiry	12.37	Call	176.63170	0.17663	278.01390	0.27801	176.632	15.17	0.64	0.00	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry	12.60	Call	68.20050	0.06820	123.29510	0.12330	68.201	15.44	0.34	0.00	0	80,000.00
\$ / R	On 28/05/2018	Any day expiry		12.47800	12.47800		12.61000	12.61000		14.39	0.00	0.00	0	0.00
\$ / R	On 28/05/2018	Any day expiry	12.60	Call	81.38500	0.08139	136.88140	0.13688	81.385	14.73	0.36	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry		12.47970	12.47970		12.61170	12.61170		14.50	0.00	248,946,000.00	20,000	30,000.00
\$ / R	On 29/05/2018	Any day expiry	12.45	Call	151.75300	0.15175	235.92840	0.23593	151.753	14.53	0.54	134,512,985.20	20,000	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.46	Call	146.46270	0.14646	229.04410	0.22904	146.463	14.53	0.53	0.00	0	30,000.00
\$ / R	On 31/05/2018	Any day expiry		12.48300	12.48300		12.61520	12.61520		14.66	0.00	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.24	Put	54.62700	0.05463	32.82760	0.03283	54.627	14.49	0.25	0.00	0	118.00

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 31/05/2018	Any day expiry	12.55	Call	119.23240	0.11923	185.20880	0.18521	119.232	14.85	0.44	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.60	Put	218.22380	0.21822	142.57400	0.14257	218.224	15.05	0.61	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.69	Call	74.52720	0.07453	119.71470	0.11971	74.527	15.40	0.30	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.75	Call	60.32380	0.06032	98.76120	0.09876	60.324	15.64	0.26	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,318.50010	1.31850	1,187.33120	1.18733	1,318.500	20.63	0.99	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.08710	0.00009	0.09180	0.00009	0.087	31.08	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.15140	0.00015	0.13560	0.00014	0.151	36.47	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.49640	12.49640	12.62890	12.62890		14.64	0.00	0.00	0	1,746.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	84.04260	0.08404	123.55650	0.12356	84.043	15.82	0.28	0.00	0	1,746.00
\$ / R	On 15/06/2018	Any day expiry			12.35090	12.35090	12.35090	12.35090			0.00	0.00	0	20.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.51320	12.51320	12.64620	12.64620		14.39	0.00	665,439,462.80	53,179	1,128,007.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	1.27050	0.00127	0.97550	0.00098	1.270	17.24	0.01	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	2.62880	0.00263	2.00030	0.00200	2.629	16.53	0.01	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,167.48140	1.16748	1,299.59750	1.29960	1,167.481	15.87	0.98	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,069.03820	1.06904	1,200.88250	1.20088	1,069.038	15.39	0.97	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	6.82280	0.00682	5.42160	0.00542	6.823	15.16	0.03	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	9.33050	0.00933	7.28050	0.00728	9.330	14.68	0.04	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	14.95940	0.01496	11.37410	0.01137	14.959	13.96	0.06	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	15.93390	0.01593	12.07480	0.01207	15.934	13.87	0.07	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	17.51610	0.01752	13.20940	0.01321	17.516	13.73	0.07	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	24.01560	0.02402	17.83320	0.01783	24.016	13.25	0.10	6,324,067.75	5,000	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	551.67740	0.55168	670.30340	0.67030	551.677	13.44	0.85	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	38.47740	0.03848	24.10340	0.02410	38.477	13.44	0.15	3,672,513.20	2,000	38,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	49.79810	0.04980	31.80510	0.03181	49.798	13.55	0.18	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	63.35260	0.06335	41.25040	0.04125	63.353	13.67	0.21	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	68.39840	0.06840	44.82240	0.04482	68.398	13.71	0.23	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	434.22420	0.43422	542.89190	0.54289	434.224	13.73	0.77	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	71.02420	0.07102	46.69190	0.04669	71.024	13.73	0.23	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	398.39920	0.39840	503.10570	0.50311	398.399	13.82	0.74	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	377.76570	0.37777	479.95970	0.47996	377.766	13.88	0.72	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	364.37640	0.36438	464.84250	0.46484	364.376	13.92	0.70	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	101.17640	0.10118	68.64250	0.06864	101.176	13.92	0.30	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	332.20910	0.33221	428.19270	0.42819	332.209	14.01	0.67	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	119.00910	0.11901	81.99270	0.08199	119.009	14.01	0.33	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	160.37420	0.16037	113.82840	0.11383	160.374	14.20	0.41	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	247.12310	0.24712	328.62400	0.32862	247.123	14.30	0.56	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	222.56220	0.22256	299.04920	0.29905	222.562	14.39	0.52	0.00	0	6,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	209.36220	0.20936	152.84920	0.15285	209.362	14.39	0.48	0.00	0	115,480.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	201.05370	0.20105	271.31660	0.27132	201.054	14.57	0.48	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	368.74550	0.36875	284.61130	0.28461	368.746	15.27	0.65	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	530.11260	0.53011	429.82800	0.42983	530.113	16.00	0.76	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	76.23270	0.07623	106.38170	0.10638	76.233	16.14	0.22	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	563.03270	0.56303	460.18170	0.46018	563.033	16.14	0.78	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	605.00120	0.60500	499.16590	0.49917	605.001	16.32	0.80	0.00	0	1,250.00

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	13.17	Put	708.83820	0.70884	596.93900	0.59694	708.838	16.73	0.84	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	735.27530	0.73528	622.20730	0.62221	735.275	16.81	0.85	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	825.01720	0.82502	708.47960	0.70848	825.017	17.09	0.88	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	33.91240	0.03391	48.60240	0.04860	33.912	17.23	0.11	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	972.84920	0.97285	851.21660	0.85122	972.849	17.54	0.91	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	991.62730	0.99163	869.46830	0.86947	991.627	17.60	0.92	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,010.46240	1.01046	887.79920	0.88780	1,010.462	17.65	0.92	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,143.70310	1.14370	1,018.06830	1.01807	1,143.703	18.05	0.94	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,249.78600	1.24979	1,122.39530	1.12240	1,249.786	18.36	0.95	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,298.25000	1.29825	1,170.27300	1.17027	1,298.250	18.47	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,307.96510	1.30797	1,179.87860	1.17988	1,307.965	18.50	0.96	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,327.41640	1.32742	1,199.11770	1.19912	1,327.416	18.54	0.96	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,337.15240	1.33715	1,208.75060	1.20875	1,337.152	18.57	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,395.69990	1.39570	1,266.72740	1.26673	1,395.700	18.71	0.97	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	6.91880	0.00692	10.12540	0.01013	6.919	18.95	0.03	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,493.71880	1.49372	1,363.92540	1.36393	1,493.719	18.95	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,592.18170	1.59218	1,461.73510	1.46174	1,592.182	19.18	0.98	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,740.49880	1.74050	1,609.31600	1.60932	1,740.499	19.54	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	1.85430	0.00185	2.82590	0.00283	1.854	20.20	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	1.20000	0.00120	1.85530	0.00186	1.200	20.63	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	0.94560	0.00095	1.47400	0.00147	0.946	20.86	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	0.62020	0.00062	0.75260	0.00075	0.620	22.13	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.62440	0.00062	0.70480	0.00070	0.624	22.35	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.63630	0.00064	0.62090	0.00062	0.636	22.95	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.64920	0.00065	0.63190	0.00063	0.649	23.54	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.67210	0.00067	0.65180	0.00065	0.672	24.51	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.68540	0.00069	0.66350	0.00066	0.685	25.03	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.69140	0.00069	0.66880	0.00067	0.691	25.25	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.74790	0.00075	0.71970	0.00072	0.748	27.18	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.84450	0.00084	0.80800	0.00081	0.845	29.93	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.64950	0.00065	0.86940	0.00087	0.650	30.60	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.60670	0.00061	0.87830	0.00088	0.607	30.60	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.50520	0.00051	0.81550	0.00082	0.505	30.60	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.47150	0.00047	0.76320	0.00076	0.471	30.60	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.34860	0.00035	0.57120	0.00057	0.349	30.60	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.18390	0.00018	0.30910	0.00031	0.184	30.60	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.15170	0.00015	0.25680	0.00026	0.152	30.60	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.09080	0.00009	0.15690	0.00016	0.091	30.60	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.05960	0.00006	0.10450	0.00010	0.060	30.60	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.51650	12.51650	12.64950	12.64950		14.44	0.00	0.00	0	9,546.00
\$ / R	On 29/06/2018	Any day expiry			12.53120	12.53120	12.66470	12.66470		14.56	0.00	0.00	0	2,085.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,291.66540	1.29167	1,166.42370	1.16642	1,291.665	18.19	0.93	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.29000	0.00129	1.40170	0.00140	1.290	23.66	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.33580	0.00134	1.41530	0.00142	1.336	26.61	0.00	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 02/07/2018	Any day expiry			12.53620	12.53620	12.66980	12.66980	14.43	0.00	0.00	0	100.00
\$ / R	11.80	Put	On 02/07/2018	Any day expiry	30.27310	0.03027	21.86080	0.02186	30.273	13.55	0.10	0.00	0	2,000.00	
\$ / R	12.50	Put	On 02/07/2018	Any day expiry	239.35620	0.23936	181.68720	0.18169	239.356	14.35	0.47	0.00	0	2,000.00	
\$ / R	13.12	Call	On 02/07/2018	Any day expiry	91.91050	0.09191	121.52560	0.12153	91.910	16.17	0.23	0.00	0	2,000.00	
\$ / R			On 06/07/2018	Any day expiry	12.54270	12.54270	12.67660	12.67660		14.46	0.00	0.00	0	0.00	
\$ / R	12.07	Put	On 06/07/2018	Any day expiry	82.50100	0.08250	56.91320	0.05691	82.501	13.69	0.22	0.00	0	2,000.00	
\$ / R	13.60	Call	On 06/07/2018	Any day expiry	43.61140	0.04361	57.95990	0.05796	43.611	17.42	0.11	0.00	0	1,000.00	
\$ / R	13.73	Call	On 06/07/2018	Any day expiry	34.60220	0.03460	46.01370	0.04601	34.602	17.75	0.09	0.00	0	1,000.00	
\$ / R			On 20/07/2018	Any day expiry	12.56570	12.56570	12.70010	12.70010		14.39	0.00	0.00	0	1,800.00	
\$ / R			On 24/07/2018	Any day expiry	12.57230	12.57230	12.70670	12.70670		14.33	0.00	0.00	0	500.00	
\$ / R	14.45	Put	On 24/07/2018	Any day expiry	1,894.94570	1.89495	1,765.51920	1.76552	1,894.946	18.28	0.96	0.00	0	1,500.00	
\$ / R	15.94	Call	On 24/07/2018	Any day expiry	3.05160	0.00305	3.62420	0.00362	3.052	22.15	0.01	0.00	0	1,500.00	
\$ / R			On 25/07/2018	Any day expiry	12.57390	12.57390	12.70840	12.70840		14.35	0.00	0.00	0	70.00	
\$ / R			On 27/07/2018	Any day expiry	12.57720	12.57720	12.71170	12.71170		14.48	0.00	0.00	0	1,345.00	
\$ / R			On 31/07/2018	Any day expiry	12.58380	12.58380	12.71830	12.71830		14.43	0.00	0.00	0	2,015.00	
\$ / R	13.80	Put	On 31/07/2018	Any day expiry	1,279.43400	1.27943	1,160.38500	1.16038	1,279.434	17.39	0.87	0.00	0	1,000.00	
\$ / R	15.82	Call	On 31/07/2018	Any day expiry	4.07280	0.00407	4.97990	0.00498	4.073	21.18	0.01	0.00	0	500.00	
\$ / R	16.32	Call	On 31/07/2018	Any day expiry	2.64120	0.00264	3.42910	0.00343	2.641	22.48	0.01	0.00	0	500.00	
\$ / R			On 07/08/2018	Any day expiry	12.59530	12.59530	12.72990	12.72990		14.40	0.00	0.00	0	0.00	
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	211.87430	0.21187	165.81370	0.16581	211.874	13.99	0.36	0.00	0	1,880.00	
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	1,332.55660	1.33256	1,213.25270	1.21325	1,332.557	17.42	0.87	0.00	0	1,880.00	
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	3.37890	0.00338	4.52310	0.00452	3.379	21.42	0.01	0.00	0	1,880.00	
\$ / R			On 13/08/2018	Any day expiry	12.60520	12.60520	12.73980	12.73980		14.36	0.00	0.00	0	70.00	
\$ / R			On 31/08/2018	Any day expiry	12.63430	12.63430	12.76910	12.76910		14.46	0.00	7,595,400.00	600	3,479.00	
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	1,275.47070	1.27547	1,161.07840	1.16108	1,275.471	17.02	0.82	0.00	0	1,000.00	
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	6.85710	0.00686	9.22270	0.00922	6.857	19.82	0.01	0.00	0	500.00	
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	3.11780	0.00312	4.68330	0.00468	3.118	20.02	0.01	0.00	0	500.00	
\$ / R			On 03/09/2018	Any day expiry	12.47770	12.47770	12.47770	12.47770			0.00	0.00	0	177.00	
\$ / R			On 17/09/2018	Foreign Exchange Future	12.66140	12.66140	12.79660	12.79660		14.39	0.00	6,634,573.60	524	90,123.00	
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	41.78900	0.04179	31.38350	0.03138	41.789	12.96	0.09	0.00	0	5,200.00	
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	44.14280	0.04414	32.44080	0.03244	44.143	12.98	0.10	0.00	0	45,000.00	
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	57.46100	0.05746	42.93930	0.04294	57.461	13.07	0.12	0.00	0	2,000.00	
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	82.79010	0.08279	63.32630	0.06333	82.790	13.21	0.16	0.00	0	93,314.00	
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	103.65360	0.10365	80.43910	0.08044	103.654	13.30	0.19	0.00	0	48,200.00	
\$ / R	11.90	Put	On 17/09/2018	Foreign Exchange Future	115.37270	0.11537	90.15510	0.09016	115.373	13.35	0.20	0.00	0	3,000.00	
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	141.52810	0.14153	112.06680	0.11207	141.528	13.44	0.23	0.00	0	13,300.00	
\$ / R	12.25	Call	On 17/09/2018	Foreign Exchange Future	638.68520	0.63869	730.34640	0.73035	638.685	13.81	0.67	0.00	0	500.00	
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	247.52210	0.24752	201.35560	0.20136	247.522	13.88	0.35	0.00	0	100.00	
\$ / R	12.38	Put	On 17/09/2018	Foreign Exchange Future	282.05320	0.28205	231.63990	0.23164	282.053	14.00	0.38	0.00	0	60,000.00	
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	500.15210	0.50015	578.54500	0.57855	500.152	14.17	0.58	0.00	0	4,600.00	
\$ / R	12.50	Put	On 17/09/2018	Foreign Exchange Future	338.75210	0.33875	281.94500	0.28195	338.752	14.17	0.42	0.00	0	24,000.00	
\$ / R	12.58	Put	On 17/09/2018	Foreign Exchange Future	379.76510	0.37977	318.71690	0.31872	379.765	14.29	0.45	0.00	0	8,000.00	
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	395.79000	0.39579	333.16640	0.33317	395.790	14.33	0.46	0.00	0	13,231.00	
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	417.70010	0.41770	352.98410	0.35298	417.700	14.39	0.48	0.00	0	1,550.00	

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 17/09/2018	Foreign Exchange Future	12.77	Call	380.82430	0.38082	442.77120	0.44277	380.824	14.65	0.48	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	369.57250	0.36957	429.42410	0.42942	369.573	14.71	0.47	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	540.11130	0.54011	462.24980	0.46225	540.111	14.82	0.55	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	302.27010	0.30227	352.46170	0.35246	302.270	15.14	0.40	0.00	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	247.03490	0.24703	288.69070	0.28869	247.035	15.57	0.34	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	234.89020	0.23489	274.59630	0.27460	234.890	15.67	0.33	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	823.49020	0.82349	727.99630	0.72800	823.490	15.67	0.67	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	223.35770	0.22336	261.18450	0.26118	223.358	15.78	0.31	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	182.53680	0.18254	213.73610	0.21374	182.537	16.20	0.26	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	157.09120	0.15709	183.84410	0.18384	157.091	16.51	0.23	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	10.59070	0.01059	14.41600	0.01442	10.591	19.08	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	9.49710	0.00950	13.08180	0.01308	9.497	19.08	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	8.11460	0.00811	11.37640	0.01138	8.115	19.07	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	6.38630	0.00639	9.20790	0.00921	6.386	19.05	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.67890	12.67890	12.81450	12.81450		14.49	0.00	17,784,900.00	1,400	2,695.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,274.21980	1.27422	1,163.16310	1.16316	1,274.220	16.76	0.78	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	8.36580	0.00837	11.54160	0.01154	8.366	18.69	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	3.41360	0.00341	4.99130	0.00499	3.414	18.59	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.72200	12.72200	12.85820	12.85820		14.44	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.72840	12.72840	12.86470	12.86470		14.50	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.73160	12.73160	12.86790	12.86790		14.51	0.00	0.00	0	1,643.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,273.15360	1.27315	1,165.80720	1.16581	1,273.154	16.50	0.75	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	24.15970	0.02416	28.46820	0.02847	24.160	20.35	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	13.80580	0.01381	17.20200	0.01720	13.806	20.53	0.02	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.73950	12.73950	12.87600	12.87600		14.49	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	150.75150	0.15075	123.29990	0.12330	150.751	13.36	0.22	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,322.83550	1.32284	1,214.37940	1.21438	1,322.835	16.57	0.75	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	19.57850	0.01958	23.21010	0.02321	19.578	20.56	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.75230	12.75230	12.88900	12.88900		14.48	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.75710	12.75710	12.89390	12.89390		14.49	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	24.75260	0.02475	20.98970	0.02099	24.753	14.06	0.05	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	104.28180	0.10428	84.20780	0.08421	104.282	13.19	0.16	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	362.56370	0.36256	410.95660	0.41096	362.564	15.34	0.39	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.77880	12.77880	12.91630	12.91630		14.55	0.00	0.00	0	2,812.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,273.64750	1.27365	1,168.28670	1.16829	1,273.648	16.33	0.72	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	35.44990	0.03545	40.31750	0.04032	35.450	20.70	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	19.68190	0.01968	23.03780	0.02304	19.682	20.70	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.79580	12.79580	12.93390	12.93390		14.53	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,154.30470	1.15430	1,053.07530	1.05308	1,154.305	16.01	0.68	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	72.22020	0.07222	79.25300	0.07925	72.220	19.04	0.09	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.80040	12.80040	12.93870	12.93870		14.54	0.00	7,744,242.00	605	25,417.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	112.93390	0.11293	92.64940	0.09265	112.934	13.18	0.16	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	349.12030	0.34912	297.44070	0.29744	349.120	13.94	0.36	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	405.31450	0.40531	348.42660	0.34843	405.314	14.11	0.39	0.00	0	100.00

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 14/12/2018	Foreign Exchange Future	12.50	Call	705.71450		0.70571		787.12660	0.78713	705.714	14.11	0.61	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	471.30440		0.47130		408.83540	0.40884	471.304	14.29	0.43	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	488.91480		0.48891		548.04970	0.54805	488.915	14.88	0.47	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	422.46920		0.42247		474.16600	0.47417	422.469	15.22	0.42	37,868,584.60	7,000	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	274.84930		0.27485		308.14330	0.30814	274.849	16.27	0.29	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	247.64720		0.24765		277.43720	0.27744	247.647	16.54	0.27	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	239.26780		0.23927		0.00000	0.00000	239.268	16.63	0.26	5,029,065.00	1,500	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	116.25840		0.11626		130.75070	0.13075	116.258	17.99	0.14	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	64.78310		0.06478		70.45440	0.07045	64.783	19.49	0.08	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.82660		12.82660		12.96590	12.96590		14.55	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,273.68130		1.27368		1,169.17410	1.16917	1,273.681	16.15	0.69	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	43.37780		0.04338		49.72900	0.04973	43.378	20.57	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	24.60420		0.02460		28.40560	0.02841	24.604	20.57	0.03	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry			12.87450		12.87450		13.01550	13.01550		14.51	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry			12.89450		12.89450		13.03630	13.03630		14.57	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			12.91750		12.91750		13.05980	13.05980		14.56	0.00	0.00	0	1,225.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.94490		12.94490		13.08770	13.08770		14.60	0.00	0.00	0	4,948.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	10.76930		0.01077		9.69860	0.00970	10.769	12.27	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	180.38450		0.18038		152.19180	0.15219	180.385	13.33	0.19	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	273.82840		0.27383		235.96700	0.23597	273.828	13.55	0.26	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	584.33670		0.58434		517.01610	0.51702	584.337	14.34	0.43	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	512.78700		0.51279		564.49690	0.56450	512.787	15.32	0.42	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	286.95310		0.28695		316.41790	0.31642	286.953	16.82	0.26	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	190.67100		0.19067		209.64110	0.20964	190.671	17.65	0.18	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			12.95860		12.95860		13.10170	13.10170		14.60	0.00	0.00	0	4,414.00
\$ / R	On 30/04/2019	Any day expiry			13.01040		13.01040		13.15440	13.15440		14.63	0.00	0.00	0	1,225.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.07870		13.07870		13.22200	13.22200		14.81	0.00	0.00	0	3,087.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	23.66490		0.02366		20.21530	0.02022	23.665	11.25	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	396.42340		0.39642		350.51200	0.35051	396.423	13.85	0.31	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	388.15420		0.38815		420.11760	0.42012	388.154	16.74	0.30	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.35390		13.35390		13.49000	13.49000		15.28	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	92.66040		0.09266		98.99450	0.09899	92.660	19.98	0.07	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.63880		13.63880		13.77060	13.77060		15.62	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.72620		13.72620		13.86160	13.86160		15.78	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.81740		13.81740		13.95650	13.95650		15.90	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.51320		12.51320		12.64620	12.64620		14.39	0.00	0.00	0	427.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.66140		12.66140		12.79660	12.79660		14.39	0.00	0.00	0	47.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.80040		12.80040		12.93870	12.93870		14.54	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.07870		13.07870		13.22200	13.22200		14.81	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.89380		16.89380		17.09130	17.09130		14.47	0.00	4,257,237.60	252	428,549.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	712.58820		0.71259		564.65250	0.56465	712.588	15.66	0.77	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	1.10480		0.00110		1.26480	0.00126	1.105	22.73	0.00	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 17/09/2018		Foreign Exchange Future	17.16910	17.16910		17.37030	17.37030		14.45	0.00	85,845.50	5	18,594.00
£ / R	On 14/12/2018		Foreign Exchange Future	17.43330	17.43330		17.63970	17.63970		14.74	0.00	0.00	0	7,517.00
£ / R	On 18/03/2019		Foreign Exchange Future	17.72180	17.72180		17.93380	17.93380		14.98	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019		Foreign Exchange Future	17.98970	17.98970		18.20380	18.20380		15.13	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018		Foreign Exchange Future	0.11367	0.11367		0.11488	0.11488		19.49	0.00	0.00	0	8,296.00
¥ / R	On 29/06/2018		Any day expiry	0.11430	0.11430		0.11552	0.11552		17.99	0.00	0.00	0	0.00
¥ / R	On 17/09/2018		Foreign Exchange Future	0.11576	0.11576		0.11699	0.11699		14.96	0.00	0.00	0	0.00
¥ / R	On 14/12/2018		Foreign Exchange Future	0.11783	0.11783		0.11909	0.11909		13.42	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.12235	0.12235		0.12366	0.12366		12.58	0.00	0.00	0	0.00
€ / R	On 23/05/2018		Any day expiry	14.70710	14.70710		14.95440	14.95440		13.90	0.00	0.00	0	41.00
€ / R	On 18/06/2018		Foreign Exchange Future	14.78500	14.78500		15.03460	15.03460		13.70	0.00	30,353,605.00	2,053	111,277.00
€ / R	On 18/06/2018	13.50	Put	6.13700	0.00614		5.11820	0.00512	6.137	15.41	0.02	0.00	0	29,734.00
€ / R	On 18/06/2018	13.75	Put	9.92460	0.00992		8.06470	0.00806	9.925	13.89	0.04	0.00	0	50,948.00
€ / R	On 18/06/2018	13.97	Put	15.81900	0.01582		11.74440	0.01174	15.819	12.55	0.06	0.00	0	6,460.00
€ / R	On 18/06/2018	14.25	Put	47.19950	0.04720		20.06410	0.02006	47.199	12.50	0.16	0.00	0	29,734.00
€ / R	On 18/06/2018	14.30	Call	542.49050	0.54249		756.84880	0.75685	542.491	12.61	0.82	0.00	0	10,000.00
€ / R	On 18/06/2018	14.40	Call	467.62090	0.46762		669.52280	0.66952	467.621	12.83	0.76	0.00	0	10,000.00
€ / R	On 18/06/2018	15.00	Call	160.98010	0.16098		266.05470	0.26605	160.980	14.23	0.38	0.00	0	3,000.00
€ / R	On 18/06/2018	15.25	Put	562.42590	0.56243		382.77570	0.38278	562.426	14.89	0.75	0.00	0	50,948.00
€ / R	On 18/06/2018	15.63	Call	43.54880	0.04355		78.19970	0.07820	43.549	15.85	0.13	0.00	0	29,734.00
€ / R	On 18/06/2018	16.00	Call	18.63140	0.01863		35.42550	0.03543	18.631	16.61	0.06	0.00	0	3,000.00
€ / R	On 18/06/2018	16.44	Put	1,662.11930	1.66212		1,418.69580	1.41870	1,662.119	17.68	0.98	0.00	0	6,460.00
€ / R	On 18/06/2018	18.61	Call	0.74530	0.00075		1.02230	0.00102	0.745	26.50	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	20.55	Call	0.04530	0.00005		0.13380	0.00013	0.045	29.82	0.00	0.00	0	50,948.00
€ / R	On 16/07/2018		Any day expiry	14.87320	14.87320		15.12570	15.12570		13.35	0.00	0.00	0	34.00
€ / R	On 17/09/2018		Foreign Exchange Future	15.06590	15.06590		15.32090	15.32090		13.52	0.00	0.00	0	61,407.00
€ / R	On 17/09/2018	13.50	Put	23.81700	0.02382		17.51520	0.01752	23.817	11.88	0.05	0.00	0	29,734.00
€ / R	On 17/09/2018	14.25	Put	138.31530	0.13832		85.22880	0.08523	138.315	12.57	0.21	0.00	0	86,688.00
€ / R	On 17/09/2018	15.85	Put	1,015.84970	1.01585		828.86480	0.82886	1,015.850	14.89	0.71	0.00	0	86,824.00
€ / R	On 17/09/2018	16.76	Call	97.52370	0.09752		129.94860	0.12995	97.524	16.22	0.14	0.00	0	29,734.00
€ / R	On 17/09/2018	19.56	Call	12.78260	0.01278		17.64200	0.01764	12.783	21.09	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018		Foreign Exchange Future	15.34180	15.34180		15.60340	15.60340		13.65	0.00	0.00	0	7,625.00
€ / R	On 18/03/2019		Foreign Exchange Future	15.64930	15.64930		15.91830	15.91830		13.68	0.00	0.00	0	4,686.00
€ / R	On 14/06/2019		Foreign Exchange Future	15.92110	15.92110		16.19040	16.19040		13.86	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025		Interest Rate Swap	94.17000	94.17000		94.32000	94.32000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026		Interest Rate Swap	91.11000	91.11000		91.27000	91.27000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026		Interest Rate Swap	89.81000	89.81000		89.97000	89.97000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026		Interest Rate Swap	91.95000	91.95000		92.10000	92.10000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026		Interest Rate Swap	95.73000	95.73000		95.85000	95.85000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027		Interest Rate Swap	94.26000	94.26000		94.38000	94.38000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027		Interest Rate Swap	96.32000	96.32000		96.42000	96.42000			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
10Y STND	On 20/09/2027	Interest Rate Swap	100.03000	100.03000	100.03000	100.11000	100.11000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	100.35000	100.35000	100.35000	100.43000	100.43000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	95.54000	95.54000	95.54000	95.62000	95.62000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	100.99000	100.99000	100.99000	101.06000	101.06000				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.91000	99.91000	99.91000	99.91000	99.91000				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.03000	100.03000	100.03000	100.04000	100.04000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.47000	100.47000	100.47000	100.48000	100.48000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.46000	99.46000	99.46000	99.48000	99.48000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.12000	100.12000	100.12000	100.15000	100.15000				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.59000	98.59000	98.59000	98.59000	98.59000				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.50000	98.50000	98.50000	98.51000	98.51000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.85000	98.85000	98.85000	98.86000	98.86000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.20000	99.20000	99.20000	99.22000	99.22000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.57000	99.57000	99.57000	99.60000	99.60000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.93000	99.93000	99.93000	99.97000	99.97000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.84000	100.84000	100.84000	100.88000	100.88000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.55000	98.55000	98.55000	98.60000	98.60000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.39000	100.39000	100.39000	100.44000	100.44000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.91000	95.91000	95.91000	95.96000	95.96000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.09000	95.09000	95.09000	95.15000	95.15000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.25000	94.25000	94.25000	94.31000	94.31000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.39000	94.39000	94.39000	94.45000	94.45000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.56000	96.56000	96.56000	96.62000	96.62000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.67000	96.67000	96.67000	96.73000	96.73000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.84000	97.84000	97.84000	97.91000	97.91000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.03000	100.03000	100.03000	100.10000	100.10000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.27000	101.27000	101.27000	101.35000	101.35000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.35000	96.35000	96.35000	96.44000	96.44000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	100.66000	100.66000	100.66000	100.75000	100.75000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	590.41500	590.41500	590.41500	589.72400	589.72400				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	601.00700	601.00700	601.00700	600.30300	600.30300				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	612.66900	612.66900	612.66900	611.95100	611.95100				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	690.15800	690.15800	690.15800	689.43800	689.43800				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	702.53900	702.53900	702.53900	701.80500	701.80500				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	716.17100	716.17100	716.17100	715.42200	715.42200				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	628.30700	628.30700	628.30700	627.20500	627.20500				0.00	0.00	0	877.00
ALBI	On 01/11/2018	Index Future	639.57800	639.57800	639.57800	638.45600	638.45600				0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	651.98800	651.98800	651.98800	650.84400	650.84400				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
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.39390	9.39390	9.44710	9.44710	12.37	0.00	2,348,475.00	250	12,585.00			
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.51220	9.51220	9.56660	9.56660	12.30	0.00	0.00	0	800.00			
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.62700	9.62700	9.68300	9.68300	12.54	0.00	0.00	0	11,412.00			
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.86330	9.86330	9.92240	9.92240	12.64	0.00	0.00	0	0.00			
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.78000	9.78000	9.81870	9.81870	13.68	0.00	0.00	0	1,850.00			
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.03830	10.03830	10.07890	10.07890	13.51	0.00	0.00	0	0.00			
CHF / R	On 18/06/2018	Foreign Exchange Future	12.53660	12.53660	12.65560	12.65560	12.08	0.00	0.00	0	1,215.00			
CHF / R	On 17/09/2018	Foreign Exchange Future	12.78780	12.78780	12.90880	12.90880	12.18	0.00	0.00	0	0.00			
CHF / R	On 14/12/2018	Foreign Exchange Future	13.03490	13.03490	13.15860	13.15860	12.61	0.00	0.00	0	0.00			
CHF / R	On 14/06/2019	Foreign Exchange Future	13.54760	13.54760	13.67470	13.67470	13.15	0.00	0.00	0	0.00			
CNH / R	On 18/06/2018	Foreign Exchange Future	1.96360	1.96360	1.98390	1.98390	12.94	0.00	0.00	0	0.00			
CNH / R	On 17/09/2018	Foreign Exchange Future	1.97940	1.97940	1.99970	1.99970	13.34	0.00	0.00	0	0.00			
CNH / R	On 14/12/2018	Foreign Exchange Future	1.99440	1.99440	2.01490	2.01490	13.36	0.00	0.00	0	0.00			
CNH / R	On 14/06/2019	Foreign Exchange Future	2.02350	2.02350	2.04510	2.04510	13.64	0.00	0.00	0	0.00			
DKK / R	On 18/06/2018	Foreign Exchange Future	1.98590	1.98590	2.02000	2.02000	13.79	0.00	0.00	0	0.00			
DKK / R	On 17/09/2018	Foreign Exchange Future	2.02410	2.02410	2.05870	2.05870	13.30	0.00	0.00	0	0.00			
DKK / R	On 14/12/2018	Foreign Exchange Future	2.06170	2.06170	2.09710	2.09710	13.71	0.00	0.00	0	0.00			
DKK / R	On 14/06/2019	Foreign Exchange Future	2.20790	2.20790	2.24380	2.24380	14.68	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			
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 02/08/2018	Bond Future	10.62623	79.67641	10.65538	79.49783		0.00	0.00	0	9,466.00			
ES33	On 01/11/2018	Bond Future	10.73150	77.31715	10.76171	77.13516		0.00	0.00	0	0.00			
ES33	On 07/02/2019	Bond Future	10.85220	78.81681	10.88365	78.63092		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 02/08/2018	Bond Future	10.82384	82.68064	10.84773	82.51231		0.00	0.00	0	7,957.00			
ES42	On 01/11/2018	Bond Future	10.92524	79.90381	10.95000	79.73224		0.00	0.00	0	0.00			
ES42	On 07/02/2019	Bond Future	11.03749	81.45330	11.06323	81.27807		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
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/08/2018	GOVI	624.49300		624.49300		623.41000	623.41000			0.00	0.00	0	468.00
GOVI	On 01/11/2018	GOVI	635.69600		635.69600		634.59300	634.59300			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	648.03100		648.03100		646.90600	646.90600			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.59560		1.59560		1.61270	1.61270		14.48	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.61640		1.61640		1.63380	1.63380		14.16	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.63600		1.63600		1.65390	1.65390		14.66	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.72800		1.72800		1.74520	1.74520		15.38	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	135.09459		135.09459		135.04855	135.04855			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	137.54064		137.54064		137.49328	137.49328			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	138.82442		138.82442		138.77552	138.77552			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 02/08/2018	Bond Future	103.24348		103.24348		103.20626	103.20626			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	104.06326		104.06326		104.02499	104.02499			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	106.10398		106.10398		106.06453	106.06453			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 02/08/2018	Bond Future	106.92949		106.92949		107.16116	107.16116			0.00	0.00	0	6,151.00
I2033	On 01/11/2018	Bond Future	107.74463		107.74463		107.98005	107.98005			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	109.85760		109.85760		110.09710	110.09710			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 02/08/2018	Bond Future	128.98444		128.98444		128.93663	128.93663			0.00	0.00	0	9,239.00
I2038	On 01/11/2018	Bond Future	131.31995		131.31995		131.27065	131.27065			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	132.30499		132.30499		132.25415	132.25415			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 02/08/2018	Bond Future	123.26740		123.26740		123.22105	123.22105			0.00	0.00	0	10,917.00
I2046	On 01/11/2018	Bond Future	123.85024		123.85024		123.80245	123.80245			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	126.27877		126.27877		126.22973	126.22973			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 02/08/2018	Bond Future	128.70871		128.70871		128.65920	128.65920			0.00	0.00	0	9,775.00
I2050	On 01/11/2018	Bond Future	131.03934		131.03934		130.98812	130.98812			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	131.83727		131.83727		131.78483	131.78483			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 02/08/2018	Index Future	260.02900		260.02900		260.02700	260.02700			0.00	0.00	0	884.00
IGOV	On 01/11/2018	Index Future	264.73800		264.73800		264.73500	264.73500			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future	269.93000		269.93000		269.92700	269.92700			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 20/06/2018	Jibar Tradeable Future			6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.77000		93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			6.91000		93.09000		6.91000	93.09000			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12390		0.12390		0.12540	0.12540			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.12340		0.12340		0.12500	0.12500			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.12300		0.12300		0.12450	0.12450			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11730		0.11730		0.12120	0.12120			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.54600		1.54600		1.56040	1.56040		14.08	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.57010		1.57010		1.58450	1.58450		13.74	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.59330		1.59330		1.60790	1.60790		14.02	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.63940		1.63940		1.65500	1.65500		13.81	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.62940		8.62940		8.69100	8.69100		12.98	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.73400		8.73400		8.79650	8.79650		12.96	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.83560		8.83560		8.90020	8.90020		13.22	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.33520		9.33520		9.39480	9.39480		14.02	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.26000		1.26000		1.26980	1.26980			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.26620		1.26620		1.27820	1.27820			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.27120		1.27120		1.28630	1.28630			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33080		1.33080		1.34520	1.34520			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35010		1.35010		1.35150	1.35150			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.35600		1.35600		1.35740	1.35740			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.18160		1.18160		1.18890	1.18890			0.00	2,989,448.00	2,530	220.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.18990		1.18990		1.19730	1.19730			0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry			8.74880		8.74880	0.11299	8.65620	8.65620		15.38	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.79740		8.79740	0.11299	8.70490	8.70490		14.96	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,056.41050		0.20564	0.11299	2,592.35750	0.25924	2,056.410	14.61	0.59	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.63860		8.63860	0.11299	8.54750	8.54750		15.68	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	1,611.61250		0.16116	0.11299	1,817.45320	0.18175	1,611.613	17.73	0.28	0.00	0	50,000.00
R186	On 02/08/2018	Bond Future			8.50160		113.12593		8.52436	112.98144		7.13	0.00	693,801,328.69	6,133	102,911.00
R186	On 02/08/2018	Bond Future	7.50	Call	33.31000		0.03331		30.85000	0.03085	33.310	6.31	0.03	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	801.03000		0.80103		761.82000	0.76182	801.030	6.99	0.34	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.50	Put	1,515.15000		1.51515		1,597.31000	1.59731	1,515.150	7.24	0.49	0.00	0	2,500.00

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
R186	On 01/11/2018	Bond Future			8.55596		115.15517		8.57981	115.00774		7.20	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	779.19000		0.77919		747.80000	0.74780	779.190	6.80	0.25	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,961.90000		1.96190		1,900.31000	1.90031	1,961.900	7.17	0.47	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,029.38000		1.02938		1,075.65000	1.07565	1,029.380	7.78	0.27	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.61867		112.08363		8.64379	111.93292		7.61	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/08/2018	Bond Future			304.76930		304.76930		304.66746	304.66746			0.00	0.00	0	2,350.00
R197	On 01/11/2018	Bond Future			310.28773		310.28773		310.18280	310.18280			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			309.01578		309.01578		308.90743	308.90743			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 02/08/2018	Bond Future			242.63954		242.63954		242.54969	242.54969			0.00	0.00	0	22,459.00
R202	On 01/11/2018	Bond Future			247.03315		247.03315		246.94037	246.94037			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			247.97007		247.97007		247.87466	247.87466			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 02/08/2018	Bond Future			7.88813		102.83997		7.92128	102.71538		4.07	0.00	85,871,374.95	835	35,735.00
R2023	On 01/11/2018	Bond Future			7.93317		100.75844		7.96868	100.63134		4.09	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			7.98929		102.71302		8.02775	102.58303		3.92	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 02/08/2018	Bond Future			8.93645		93.51065		8.94884	93.42684		9.60	0.00	0.00	0	41,248.00
R2030	On 02/08/2018	Bond Future	8.51	Call	555.28000		0.55528		543.23000	0.54323	555.280	9.25	0.24	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	1,597.02000		1.59702		1,566.85000	1.56685	1,597.020	9.76	0.49	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	517.09000		0.51709		542.17000	0.54217	517.090	10.62	0.20	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			8.99135		95.18794		9.00422	95.10234		9.78	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.05425		93.02492		9.06768	92.93732		10.40	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 02/08/2018	Bond Future			9.10919		96.25314		9.12143	96.16309		10.35	0.00	0.00	0	32,131.00
R2032	On 01/11/2018	Bond Future			9.16782		93.82466		9.18052	93.73265		10.97	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.23380		95.64451		9.24702	95.55034		11.18	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 02/08/2018	Bond Future			9.23815		100.79690		9.26576	100.57061		11.27	0.00	0.00	0	65,685.00
R2035	On 01/11/2018	Bond Future			9.29723		98.10878		9.32575	97.87819		11.98	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.36473		100.01184		9.39431	99.77637		12.21	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

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
R2037	On 02/08/2018	Bond Future			9.32645		92.94069		9.35420	92.71219		12.41	0.00	6,134,085.54	66	54,895.00
R2037	On 01/11/2018	Bond Future			9.38166		94.60769		9.41027	94.37489		12.64	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.44420		92.18286		9.47383	91.94505		13.49	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 02/08/2018	Bond Future			6.44077		101.56265		6.45605	101.55701		0.24	0.00	0.00	0	10,121.00
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 02/08/2018	Bond Future			9.40134		96.49174		9.43935	96.15479		13.08	0.00	0.00	0	22,604.00
R2040	On 01/11/2018	Bond Future			9.45647		98.22241		9.49563	97.87919		13.32	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	660.41000		0.66041		613.50000	0.61350	660.410	12.37	0.16	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	2,164.79000		2.16479		2,048.13000	2.04813	2,164.790	13.08	0.38	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future			9.51882		95.61709		9.55932	95.26677		14.23	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 02/08/2018	Bond Future			9.44488		93.50613		9.47767	93.21031		13.85	0.00	0.00	0	30,273.00
R2044	On 01/11/2018	Bond Future			9.49842		95.18325		9.53219	94.88179		14.10	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.55885		92.64424		9.59374	92.33659		15.08	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 02/08/2018	Bond Future			9.41451		97.19953		9.44703	96.89619		13.80	0.00	3,985,180.73	41	101,451.00
R2048	On 01/11/2018	Bond Future			9.46864		94.51022		9.50213	94.20116		14.71	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.52997		96.34346		9.56458	96.02799		15.02	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 02/08/2018	Bond Future			7.33144		100.33680		7.37362	100.28025		1.03	0.00	175,790,073.60	1,752	20,909.00
R207	On 01/11/2018	Bond Future			7.33388		102.13655		7.38547	102.07871		0.95	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			7.34065		100.47279		7.40837	100.41341		0.85	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 02/08/2018	Bond Future			7.55730		100.46125		7.59131	100.38194		2.08	0.00	125,476,101.25	1,249	29,697.00
R208	On 01/11/2018	Bond Future			7.59072		98.86370		7.62872	98.78271		2.10	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.63533		100.78143		7.67875	100.69847		1.94	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

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 02/08/2018	Bond Future			9.25477		76.29836		9.28218	76.10877		12.48	0.00	10,758,068.76	141	76,025.00
R209	On 02/08/2018	Bond Future	8.46	Call	158.23000		0.15823		146.30000	0.14630	158.230	11.47	0.09	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	180.28000		0.18028		166.91000	0.16691	180.280	11.51	0.10	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,650.88000		3.65088	3,802.61000	3.80261	3,650.880		12.05	0.75	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	899.66000		0.89966		848.85000	0.84885	899.660	12.26	0.33	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,949.04000		1.94904	2,059.81000	2.05981	1,949.040		12.69	0.52	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,292.22000		1.29222	1,378.14000	1.37814	1,292.220		13.11	0.39	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,545.56000		3.54556	3,418.67000	3.41867	3,545.560		13.54	0.73	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	231.41000		0.23141	255.76000	0.25576	231.410		14.36	0.09	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	31.42000		0.03142	36.25000	0.03625	31.420		14.36	0.02	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.30781		74.51919		9.33605	74.32596		13.31	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,159.58000		1.15958	1,215.52000	1.21552	1,159.580		14.67	0.25	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.36697		75.96459		9.39615	75.76728		13.67	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 02/08/2018	Bond Future			191.45729		191.45729		191.38935	191.38935			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			192.42387		192.42387		192.35386	192.35386			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			196.19728		196.19728		196.12503	196.12503			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 02/08/2018	Bond Future			155.58651		155.58651		155.53553	155.53553			0.00	0.00	0	3,975.00
R212	On 01/11/2018	Bond Future			158.40360		158.40360		158.35103	158.35103			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			159.35615		159.35615		159.30189	159.30189			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 02/08/2018	Bond Future			9.01086		88.09178		9.02298	88.01111		10.14	0.00	0.00	0	29,240.00
R213	On 01/11/2018	Bond Future			9.06763		86.12566		9.08019	86.04331		10.77	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.13286		87.79632		9.14594	87.71204		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 02/08/2018	Bond Future			9.39428		75.89022		9.41652	75.72871		13.42	0.00	18,668,994.12	246	30,055.00
R214	On 01/11/2018	Bond Future			9.44820		73.95852		9.47110	73.79388		14.29	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future			9.50928		75.39320		9.53294	75.22504		14.63	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

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 18/06/2018	Foreign Exchange Future	9.32990	9.32990	9.41810	9.41810	12.49	0.00	0.00	0	0.00	0	0.00	
SGD / R	On 17/09/2018	Foreign Exchange Future	9.46090	9.46090	9.55030	9.55030	12.40	0.00	0.00	0	0.00	0	0.00	
SGD / R	On 14/12/2018	Foreign Exchange Future	9.58430	9.58430	9.67600	9.67600	12.57	0.00	0.00	0	0.00	0	0.00	
SGD / R	On 14/06/2019	Foreign Exchange Future	10.14500	10.14500	10.23050	10.23050	13.18	0.00	0.00	0	0.00	0	0.00	
TRY / R	On 18/06/2018	Foreign Exchange Future	2.79470	2.79470	2.80640	2.80640	18.78	0.00	0.00	0	3,940.00	0	0.00	
TRY / R	On 17/09/2018	Foreign Exchange Future	2.73520	2.73520	2.74530	2.74530	16.56	0.00	0.00	0	0.00	0	0.00	
TRY / R	On 14/12/2018	Foreign Exchange Future	2.67350	2.67350	2.68270	2.68270	15.93	0.00	0.00	0	0.00	0	0.00	
TRY / R	On 14/06/2019	Foreign Exchange Future	2.63620	2.63620	2.63730	2.63730	15.03	0.00	0.00	0	0.00	0	0.00	
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.23140	1.23140	1.24910	1.24910	0.00	0.00	0.00	0	0.00	0	0.00	
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.20370	1.20370	1.21980	1.21980	0.00	0.00	0.00	0	0.00	0	0.00	
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.17460	1.17460	1.19130	1.19130	0.00	0.00	0.00	0	0.00	0	0.00	
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.12480	1.12480	1.13930	1.13930	0.00	0.00	0.00	0	0.00	0	0.00	
Total for Derivatives :												2,302,071,612.89	127,361	6 447 656.00
Grand Total:												2,302,071,612.89	127,361	6 447 656.00