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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/05/2018

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 23/05/2018	Any day expiry	12.57330	12.57330	14.79000	14.79000			20.18	0.00	606,390.00	41	0.00	
\$ / R	On 25/05/2018	Any day expiry	12.57040	12.57040	12.58670	12.58670			18.56	0.00	0.00	0	20,000.00	
\$ / R	On 25/05/2018	Any day expiry	12.37	Call	214.08660	0.21409	235.57760	0.23558	214.087	20.32	0.86	0.00	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry	12.60	Call	58.27410	0.05827	74.02700	0.07403	58.274	19.40	0.44	0.00	0	80,000.00
\$ / R	On 28/05/2018	Any day expiry	12.57430	12.57430	12.59110	12.59110			15.40	0.00	0.00	0	0.00	
\$ / R	On 28/05/2018	Any day expiry	12.60	Call	80.97910	0.08098	96.12440	0.09612	80.979	15.87	0.46	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.57560	12.57560	12.59260	12.59260			15.98	0.00	0.00	0	30,000.00	
\$ / R	On 29/05/2018	Any day expiry	12.45	Call	181.79340	0.18179	199.20620	0.19921	181.793	16.80	0.68	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.46	Call	174.78610	0.17479	192.14520	0.19215	174.786	16.75	0.67	0.00	0	30,000.00
\$ / R	On 30/05/2018	Any day expiry	12.57640	12.57640	12.59410	12.59410			16.15	0.00	0.00	0	0.00	
\$ / R	On 31/05/2018	Any day expiry	12.57730	12.57730	12.59560	12.59560			16.20	0.00	0.00	0	270.00	
\$ / R	On 31/05/2018	Any day expiry	12.24	Put	23.94570	0.02395	24.14170	0.02414	23.946	17.40	0.14	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.55	Call	135.56380	0.13556	151.12170	0.15112	135.564	16.36	0.54	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.60	Put	132.11400	0.13211	128.33330	0.12833	132.114	16.20	0.53	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.69	Call	76.43550	0.07644	88.00630	0.08801	76.436	16.72	0.36	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.75	Call	59.48410	0.05948	69.12480	0.06912	59.484	17.07	0.30	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	13.80	Put	1,223.60020		1.22360	1,205.54270	1.20554	1,223.600	24.83	0.99	0.00	0	1,000.00	
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.04600		0.00005	0.05230	0.00005	0.046	39.37	0.00	0.00	0	500.00	
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.16170		0.00016	0.18220	0.00018	0.162	48.72	0.00	0.00	0	500.00	
\$ / R	On 08/06/2018	Any day expiry			12.58840		12.58840	12.60940	12.60940		15.93	0.00	0.00	0	1,746.00	
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	91.50430		0.09150	101.74430	0.10174	91.504	16.75	0.32	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			12.60760		12.60760	12.62690	12.62690		15.69	0.00	678,175,411.60	53,791	1,146,312.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.72850		0.00073	0.18940	0.00019	0.728	19.21	0.00	0.00	0	60,750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	1.51810		0.00152	0.79440	0.00079	1.518	18.37	0.01	0.00	0	2,550.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,260.22180		1.26022	1,278.94750	1.27895	1,260.222	17.74	0.99	0.00	0	10,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,161.08600		1.16109	1,180.13280	1.18013	1,161.086	17.13	0.98	0.00	0	10,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	4.02850		0.00403	3.80860	0.00381	4.029	16.82	0.02	0.00	0	40,216.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	5.40420		0.00540	5.29500	0.00530	5.404	16.21	0.03	0.00	0	12,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	8.49410		0.00849	8.70960	0.00871	8.494	15.28	0.04	0.00	0	60,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	9.03150		0.00903	9.30940	0.00931	9.031	15.16	0.04	0.00	0	76,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	9.90610		0.00991	10.28830	0.01029	9.906	14.97	0.05	0.00	0	5,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	13.53290		0.01353	14.36380	0.01436	13.533	14.36	0.06	0.00	0	9,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	628.55780		0.62856	646.96430	0.64696	628.558	14.18	0.91	0.00	0	3,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	20.95780		0.02096	20.06430	0.02006	20.958	14.18	0.09	0.00	0	38,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	28.64400		0.02864	27.41950	0.02742	28.644	14.33	0.12	0.00	0	150.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	38.27580		0.03828	36.64660	0.03665	38.276	14.48	0.15	0.00	0	372.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	41.96100		0.04196	40.17910	0.04018	41.961	14.53	0.16	0.00	0	155,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	501.49690		0.50150	518.93670	0.51894	501.497	14.56	0.83	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	43.89690		0.04390	42.03670	0.04204	43.897	14.56	0.17	0.00	0	1,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	462.15330		0.46215	479.16440	0.47916	462.153	14.68	0.80	0.00	0	40,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	439.35910		0.43936	456.08820	0.45609	439.359	14.76	0.79	0.00	0	3,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	424.51650		0.42452	441.04720	0.44105	424.517	14.81	0.77	0.00	0	40,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	66.91650		0.06692	64.14720	0.06415	66.916	14.81	0.23	0.00	0	12,415.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	388.68430		0.38868	404.68460	0.40468	388.684	14.94	0.74	0.00	0	4,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	81.08430		0.08108	77.78460	0.07778	81.084	14.94	0.26	0.00	0	24,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	115.12260		0.11512	110.62610	0.11063	115.123	15.19	0.33	0.00	0	15,103.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	292.68150		0.29268	306.83070	0.30683	292.682	15.31	0.63	0.00	0	150.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	264.62390		0.26462	278.09100	0.27809	264.624	15.44	0.59	0.00	0	3,250.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	157.02390		0.15702	151.19100	0.15119	157.024	15.44	0.41	0.00	0	115,230.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	238.54250		0.23854	251.30280	0.25130	238.543	15.57	0.55	0.00	0	80,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Call	155.64700		0.15565	164.71280	0.16471	155.647	16.26	0.41	0.00	0	4,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	298.04700		0.29805	287.81280	0.28781	298.047	16.26	0.59	0.00	0	66.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	449.71980		0.44972	436.89710	0.43690	449.720	17.06	0.72	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	88.81440		0.08881	94.86240	0.09486	88.814	17.21	0.26	0.00	0	15,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	481.21440		0.48121	467.96240	0.46796	481.214	17.21	0.74	0.00	0	21,228.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	521.57110		0.52157	507.80990	0.50781	521.571	17.41	0.76	0.00	0	1,250.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	622.35360		0.62235	607.50980	0.60751	622.354	17.86	0.81	0.00	0	965.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	648.31010		0.64831	633.22370	0.63322	648.310	17.98	0.82	0.00	0	372.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	736.25060		0.73625	720.86690	0.72087	736.251	18.30	0.86	0.00	0	25,500.00	

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	13.35	Call	38.60540	0.03861		42.18590	0.04219	38.605	18.43	0.13	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	881.48100	0.88148		865.10410	0.86510	881.481	18.73	0.90	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	900.01060	0.90001		883.52550	0.88353	900.011	18.78	0.90	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	918.61120	0.91861		902.02250	0.90202	918.611	18.83	0.91	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,050.56940	1.05057	1,033.33970	1.03334	1,050.569	19.21	0.93	0.00	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,155.99330	1.15599	1,138.36010	1.13836	1,155.993	19.50	0.95	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,204.30910	1.20431	1,186.51730	1.18652	1,204.309	19.64	0.96	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,213.99790	1.21400	1,196.17600	1.19618	1,213.998	19.66	0.96	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,233.39960	1.23340	1,215.51960	1.21552	1,233.400	19.72	0.96	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,243.11200	1.24311	1,225.20360	1.22520	1,243.112	19.74	0.96	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,301.59920	1.30160	1,283.46990	1.28347	1,301.599	19.93	0.96	0.00	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	7.16250	0.00716	8.06500	0.00807	7.163	20.24	0.03	0.00	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,399.56250	1.39956	1,381.16500	1.38117	1,399.563	20.24	0.97	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,497.98810	1.49799	1,479.38060	1.47938	1,497.988	20.56	0.98	0.00	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,646.26920	1.64627	1,627.43040	1.62743	1,646.269	21.03	0.98	0.00	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	1.98400	0.00198	2.19430	0.00219	1.984	21.91	0.01	0.00	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	1.31050	0.00131	1.43460	0.00143	1.311	22.48	0.01	0.00	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	1.04650	0.00105	1.13820	0.00114	1.047	22.79	0.00	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	0.55390	0.00055	0.58090	0.00058	0.554	23.77	0.00	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.54210	0.00054	0.54410	0.00054	0.542	23.95	0.00	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.51350	0.00051	0.47140	0.00047	0.514	24.45	0.00	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.48810	0.00049	0.44780	0.00045	0.488	24.94	0.00	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.45280	0.00045	0.41520	0.00042	0.453	25.75	0.00	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.43640	0.00044	0.40000	0.00040	0.436	26.19	0.00	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.42980	0.00043	0.39400	0.00039	0.430	26.37	0.00	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.38350	0.00038	0.35130	0.00035	0.384	27.98	0.00	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.34100	0.00034	0.31230	0.00031	0.341	30.28	0.00	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.32470	0.00032	0.29750	0.00030	0.325	31.64	0.00	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.31540	0.00032	0.29580	0.00030	0.315	31.77	0.00	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.25640	0.00026	0.26480	0.00026	0.256	31.77	0.00	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.23710	0.00024	0.24490	0.00024	0.237	31.77	0.00	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.16840	0.00017	0.17390	0.00017	0.168	31.77	0.00	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.08150	0.00008	0.08410	0.00008	0.082	31.77	0.00	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.06550	0.00007	0.06760	0.00007	0.065	31.77	0.00	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.03660	0.00004	0.03770	0.00004	0.037	31.77	0.00	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.02260	0.00002	0.02330	0.00002	0.023	31.77	0.00	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.61140	12.61140	12.63040	12.63040			15.80	0.00	0.00	0	5,947.00
\$ / R	On 29/06/2018	Any day expiry			12.62770	12.62770	12.64580	12.64580			15.83	0.00	25,304,400.00	2,000	1,981.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	174.87450	0.17487	168.62840	0.16863	174.875	15.42	0.39	0.00	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	256.52670	0.25653	266.41780	0.26642	256.527	15.76	0.51	0.00	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,200.30720	1.20031	1,183.89660	1.18390	1,200.307	19.48	0.92	0.00	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.15720	0.00116	1.08950	0.00109	1.157	24.71	0.00	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.20950	0.00121	1.12960	0.00113	1.210	27.93	0.00	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.63270	12.63270	12.65080	12.65080			15.64	0.00	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 02/07/2018	Any day expiry	11.80	Put	21.32680		0.02133		20.07710	0.02008	21.327	14.63	0.08	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	193.21160		0.19321		186.58140	0.18658	193.212	15.31	0.41	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	111.34140		0.11134		116.23450	0.11623	111.341	17.22	0.26	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry			12.63940		12.63940		12.65740	12.65740		15.65	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	59.53470		0.05953		57.54430	0.05754	59.535	14.40	0.17	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	54.14330		0.05414		56.51150	0.05651	54.143	18.59	0.14	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	43.08330		0.04308		45.02910	0.04503	43.083	18.95	0.11	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.66290		12.66290		12.68070	12.68070		15.47	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.66960		12.66960		12.68730	12.68730		15.38	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,803.11010		1.80311		1,787.50980	1.78751	1,803.110	19.42	0.95	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	3.38460		0.00338		2.98590	0.00299	3.385	22.97	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.67130		12.67130		12.68900	12.68900		15.40	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.67450		12.67450		12.69230	12.69230		15.43	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.68100		12.68100		12.69880	12.69880		15.49	0.00	6,373,000.00	500	2,515.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,197.88990		1.19789		1,181.85740	1.18186	1,197.890	18.39	0.85	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	4.82040		0.00482		4.52290	0.00452	4.820	22.02	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.90180		0.00290		2.21820	0.00222	2.902	23.21	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.69230		12.69230		12.71030	12.71030		15.48	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	182.50060		0.18250		175.17000	0.17517	182.501	14.78	0.32	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,252.39830		1.25240		1,235.89580	1.23590	1,252.398	18.41	0.84	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	3.95330		0.00395		3.24330	0.00324	3.953	22.18	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.70200		12.70200		12.72010	12.72010		15.43	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.73100		12.73100		12.74930	12.74930		15.53	0.00	0.00	0	3,479.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,203.49270		1.20349		1,186.59370	1.18659	1,203.493	17.93	0.79	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	9.32860		0.00933		8.20770	0.00821	9.329	20.81	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	4.19900		0.00420		3.14600	0.00315	4.199	20.90	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			12.75810		12.75810		12.77630	12.77630		15.44	0.00	24,406,245.30	1,913	85,597.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	38.81040		0.03881		35.93370	0.03593	38.810	13.82	0.08	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	40.12750		0.04013		37.21820	0.03722	40.128	13.77	0.09	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	52.21450		0.05221		48.68640	0.04869	52.214	13.86	0.11	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	75.29310		0.07529		70.67450	0.07067	75.293	14.01	0.14	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	94.35040		0.09435		88.93160	0.08893	94.350	14.11	0.17	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	105.07630		0.10508		99.23640	0.09924	105.076	14.16	0.18	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	129.05300		0.12905		122.34150	0.12234	129.053	14.26	0.21	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	207.28650		0.20729		197.70700	0.19771	207.287	14.61	0.30	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	715.38650		0.71539		724.00700	0.72401	715.386	14.61	0.70	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	226.18800		0.22619		216.26720	0.21627	226.188	14.70	0.32	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	258.51790		0.25852		248.07620	0.24808	258.518	14.83	0.34	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.40	Put	267.00070		0.26700		256.43460	0.25643	267.001	14.86	0.35	0.00	0	250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	569.90010		0.56990		576.94090	0.57694	569.900	15.03	0.61	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	311.80010		0.31180		300.64090	0.30064	311.800	15.03	0.39	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	350.46890		0.35047		338.87300	0.33887	350.469	15.16	0.42	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	365.60630		0.36561		353.85510	0.35386	365.606	15.21	0.43	0.00	0	13,231.00

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	12.65	Put	386.32500		0.38633		374.37580	0.37438	386.325	15.28	0.44	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	440.45620		0.44046		445.86080	0.44586	440.456	15.49	0.51	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	428.15460		0.42815		432.98660	0.43299	428.155	15.55	0.50	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	500.25110		0.50025		486.64460	0.48664	500.251	15.66	0.51	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	353.99820		0.35400		357.94850	0.35795	353.998	15.99	0.44	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	292.30380		0.29230		295.56710	0.29557	292.304	16.43	0.37	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	278.62280		0.27862		281.74370	0.28174	278.623	16.54	0.36	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	770.52280		0.77052		755.44370	0.75544	770.523	16.54	0.64	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	265.58900		0.26559		268.57430	0.26857	265.589	16.64	0.35	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	219.18720		0.21919		221.73990	0.22174	219.187	17.07	0.30	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	189.81050		0.18981		191.88880	0.19189	189.810	17.39	0.26	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	14.77610		0.01478		19.37240	0.01937	14.776	20.10	0.03	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	13.25190		0.01325		17.94990	0.01795	13.252	20.07	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	11.31930		0.01132		16.09970	0.01610	11.319	20.03	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	8.89410		0.00889		13.68100	0.01368	8.894	19.98	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.77570		12.77570		12.79370	12.79370		15.55	0.00	0.00	0	2,695.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,209.54800		1.20955		1,193.36250	1.19336	1,209.548	17.63	0.75	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	18.72060		0.01872		21.91450	0.02191	18.721	21.12	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	10.45350		0.01045		13.40520	0.01341	10.453	21.50	0.02	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.81870		12.81870		12.83660	12.83660		15.48	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.82500		12.82500		12.84290	12.84290		15.45	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.82820		12.82820		12.84610	12.84610		15.55	0.00	0.00	0	3,113.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,216.55620		1.21656		1,200.96500	1.20097	1,216.556	17.36	0.72	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	35.57670		0.03558		37.24840	0.03725	35.577	21.75	0.05	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	22.64350		0.02264		24.00920	0.02401	22.643	22.15	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.83620		12.83620		12.85400	12.85400		15.53	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	144.37640		0.14438		138.16040	0.13816	144.376	14.20	0.20	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,265.83160		1.26583		1,250.25530	1.25026	1,265.832	17.42	0.72	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	30.62130		0.03062		32.10980	0.03211	30.621	22.12	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.84890		12.84890		12.86670	12.86670		15.51	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.85370		12.85370		12.87150	12.87150		15.53	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	23.75500		0.02376		21.75230	0.02175	23.755	14.73	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	101.26950		0.10127		96.42760	0.09643	101.270	14.01	0.15	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	421.21140		0.42121		425.26500	0.42526	421.211	16.20	0.42	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.87590		12.87590		12.89360	12.89360		15.58	0.00	0.00	0	2,812.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,222.96590		1.22297		1,207.62380	1.20762	1,222.966	17.18	0.69	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	48.72510		0.04873		49.77780	0.04978	48.725	21.89	0.06	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	28.96470		0.02896		29.65530	0.02966	28.965	21.98	0.04	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.89300		12.89300		12.91100	12.91100		15.56	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,109.39300		1.10939		1,093.98760	1.09399	1,109.393	16.86	0.65	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	91.05290		0.09105		91.66240	0.09166	91.053	19.93	0.11	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.89760		12.89760		12.91570	12.91570		15.57	0.00	1,367,145.60	106	26,859.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	111.24780		0.11125		106.02360	0.10602	111.248	13.98	0.15	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	336.09830		0.33610		326.10480	0.32610	336.098	14.75	0.34	0.00	0	39,589.00

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	Put	390.10640		0.39011		379.35190	0.37935	390.106	14.94	0.37	0.00	0	10,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	787.70640		0.78771		795.05190	0.79505	787.706	14.94	0.63	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	453.57600		0.45358		442.03900	0.44204	453.576	15.14	0.40	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	559.04380		0.55904		563.71010	0.56371	559.044	15.74	0.50	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	487.25280		0.48725		491.15410	0.49115	487.253	16.08	0.45	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	470.79810		0.47080		474.52620	0.47453	470.798	16.16	0.44	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	324.27740		0.32428		326.55380	0.32655	324.277	17.12	0.32	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	293.69270		0.29369		295.69400	0.29569	293.693	17.39	0.30	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	284.23070		0.28423		286.14710	0.28615	284.231	17.48	0.29	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	144.34660		0.14435		145.16910	0.14517	144.347	18.90	0.16	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	82.47730		0.08248		83.14750	0.08315	82.477	20.42	0.09	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.92410		12.92410		12.94250	12.94250		15.50	0.00	0.00	0	1,580.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,229.02900		1.22903		1,212.59450	1.21259	1,229.029	17.01	0.67	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	59.50470		0.05950		61.06960	0.06107	59.505	21.77	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	35.29010		0.03529		36.30780	0.03631	35.290	21.77	0.04	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry			12.97220		12.97220		12.99130	12.99130		15.54	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry			12.99250		12.99250		13.01170	13.01170		15.58	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.01580		13.01580		13.03530	13.03530		15.57	0.00	0.00	0	1,225.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.04380		13.04380		13.06340	13.06340		15.61	0.00	0.00	0	4,948.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	10.20280		0.01020		9.51900	0.00952	10.203	12.65	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	180.56850		0.18057		173.31790	0.17332	180.568	14.08	0.19	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	272.89850		0.27290		263.47750	0.26348	272.898	14.35	0.25	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	573.59040		0.57359		559.74450	0.55974	573.590	15.18	0.41	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	587.61510		0.58762		590.49470	0.59049	587.615	16.19	0.45	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	341.24500		0.34124		342.21060	0.34221	341.245	17.72	0.28	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	233.15450		0.23315		233.45990	0.23346	233.155	18.58	0.20	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			13.05770		13.05770		13.07740	13.07740		15.61	0.00	0.00	0	4,414.00
\$ / R	On 30/04/2019	Any day expiry			13.11060		13.11060		13.13050	13.13050		15.63	0.00	0.00	0	1,225.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	725.94200		0.72594		709.62610	0.70963	725.942	15.49	0.45	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	653.43390		0.65343		655.64090	0.65564	653.434	16.17	0.46	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.17960		13.17960		13.19910	13.19910		15.78	0.00	0.00	0	3,087.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	20.29260		0.02029		19.80940	0.01981	20.293	11.36	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	397.49700		0.39750		385.99840	0.38600	397.497	14.64	0.29	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	453.25290		0.45325		453.55370	0.45355	453.253	17.60	0.32	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.45190		13.45190		13.46970	13.46970		16.22	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	124.31620		0.12432		123.03220	0.12303	124.316	21.10	0.08	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.73290		13.73290		13.74950	13.74950		16.52	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.82510		13.82510		13.84300	13.84300		16.67	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.92140		13.92140		13.94050	13.94050		16.78	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.60760		12.60760		12.62690	12.62690		15.69	0.00	0.00	0	419.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.75810		12.75810		12.77630	12.77630		15.44	0.00	0.00	0	47.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.89760		12.89760		12.91570	12.91570		15.57	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.17960		13.17960		13.19910	13.19910		15.78	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 18/06/2018	Foreign Exchange Future			16.83850		16.83850		16.96350	16.96350		15.75	0.00	62,908,636.00	3,736	428,241.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	748.71730		0.74872	649.61410	0.64961	748.717		17.11	0.79	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	1.00710		0.00101	0.94220	0.00094	1.007		25.78	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.11940		17.11940	17.24130	17.24130			15.51	0.00	0.00	0	18,594.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.38290		17.38290	17.50510	17.50510			15.75	0.00	0.00	0	7,517.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.66930		17.66930	17.79460	17.79460			15.95	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.93550		17.93550	18.06230	18.06230			16.09	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11482		0.11482	0.11392	0.11392			20.19	0.00	0.00	0	8,296.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11698		0.11698	0.11603	0.11603			15.94	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11908		0.11908	0.11810	0.11810			14.14	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12364		0.12364	0.12264	0.12264			13.06	0.00	0.00	0	0.00
€ / R	On 23/05/2018	Any day expiry			14.72020		14.72020	14.81930	14.81930			17.00	0.00	606,390.00	41	0.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.77740		14.77740	14.89060	14.89060			14.72	0.00	20,333,702.40	1,376	112,093.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	4.26340		0.00426	3.67020	0.00367	4.263		16.33	0.02	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	7.39010		0.00739	6.27300	0.00627	7.390		14.74	0.03	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	12.54640		0.01255	10.45180	0.01045	12.546		13.35	0.06	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	41.40380		0.04140	27.06430	0.02706	41.404		13.34	0.15	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	528.58860		0.52859	624.70860	0.62471	528.589		13.47	0.82	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	452.86820		0.45287	542.74000	0.54274	452.868		13.72	0.77	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	147.42510		0.14743	190.71400	0.19071	147.425		15.31	0.36	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	559.06680		0.55907	474.30340	0.47430	559.067		16.04	0.76	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	36.63350		0.03663	50.96300	0.05096	36.633		17.10	0.11	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	14.68910		0.01469	20.97220	0.02097	14.689		17.91	0.05	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,667.80650		1.66781	1,556.51550	1.55652	1,667.806		19.07	0.98	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.23180		0.00023	0.34120	0.00034	0.232		27.10	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.00420		0.00000	0.01090	0.00001	0.004		29.53	0.00	0.00	0	50,948.00
€ / R	On 16/07/2018	Any day expiry			14.87210		14.87210	14.98120	14.98120			14.35	0.00	0.00	0	34.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.06530		15.06530	15.17560	15.17560			14.41	0.00	10,093,751.00	670	60,512.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	28.30560		0.02831	26.91910	0.02692	28.306		12.70	0.06	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	147.53110		0.14753	121.31230	0.12131	147.531		13.30	0.22	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,031.62970		1.03163	948.97520	0.94898	1,031.630		15.85	0.70	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	108.66870		0.10867	122.75010	0.12275	108.669		17.27	0.15	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	10.22800		0.01023	11.21910	0.01122	10.228		21.04	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.34140		15.34140	15.45320	15.45320			14.55	0.00	0.00	0	7,625.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.64900		15.64900	15.76490	15.76490			14.51	0.00	0.00	0	4,686.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.92520		15.92520	16.04070	16.04070			14.67	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.51000		94.51000	94.89000	94.89000				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.49000		91.49000	91.89000	91.89000				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.20000		90.20000	90.61000	90.61000				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.33000		92.33000	92.75000	92.75000				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
10Y STND	On 21/12/2026	Interest Rate Swap			96.09000	96.09000		96.50000	96.50000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.62000	94.62000		95.03000	95.03000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.67000	96.67000		97.08000	97.08000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.37000	100.37000		100.79000	100.79000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			100.70000	100.70000		101.13000	101.13000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			95.90000	95.90000		96.36000	96.36000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			101.34000	101.34000		101.80000	101.80000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.91000	99.91000		99.91000	99.91000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.04000	100.04000		100.04000	100.04000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.48000	100.48000		100.49000	100.49000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.48000	99.48000		99.50000	99.50000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			100.15000	100.15000		100.19000	100.19000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.59000	98.59000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.51000	98.51000		98.51000	98.51000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.86000	98.86000		98.87000	98.87000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.23000	99.23000		99.25000	99.25000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.60000	99.60000		99.64000	99.64000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.96000	99.96000		100.03000	100.03000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.88000	100.88000		100.96000	100.96000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.60000	98.60000		98.70000	98.70000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			100.45000	100.45000		100.56000	100.56000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.97000	95.97000		96.13000	96.13000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.17000	95.17000		95.34000	95.34000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.33000	94.33000		94.52000	94.52000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.49000	94.49000		94.70000	94.70000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.67000	96.67000		96.90000	96.90000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.80000	96.80000		97.04000	97.04000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			97.99000	97.99000		98.24000	98.24000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			100.19000	100.19000		100.45000	100.45000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap			101.44000	101.44000		101.70000	101.70000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap			96.53000	96.53000		96.81000	96.81000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap			100.85000	100.85000		101.12000	101.12000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future			590.20500	590.20500		589.18300	589.18300			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future			600.77900	600.77900		599.74100	599.74100			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			612.42900	612.42900		611.38100	611.38100			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future			688.55400	688.55400		686.80500	686.80500			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			700.88900	700.88900		699.11300	699.11300			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			714.48100	714.48100		712.68100	712.68100			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
ALBI	On 02/08/2018	Index Future			627.03500		627.03500		625.34400	625.34400			0.00	0.00	0	878.00
ALBI	On 01/11/2018	Index Future			638.26800		638.26800		636.55100	636.55100			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			650.64500		650.64500		648.90500	648.90500			0.00	0.00	0	0.00
AUS\$ / R	On 18/06/2018	Foreign Exchange Future			9.51930		9.51930		9.58060	9.58060		13.28	0.00	2,379,825.00	250	14,635.00
AUS\$ / R	On 17/09/2018	Foreign Exchange Future			9.64040		9.64040		9.70120	9.70120		13.13	0.00	2,410,100.00	250	750.00
AUS\$ / R	On 14/12/2018	Foreign Exchange Future			9.75600		9.75600		9.81700	9.81700		13.26	0.00	0.00	0	11,412.00
AUS\$ / R	On 14/06/2019	Foreign Exchange Future			9.99650		9.99650		10.05940	10.05940		13.60	0.00	0.00	0	0.00
CAD / R	On 18/06/2018	Foreign Exchange Future			9.79530		9.79530		9.88740	9.88740		14.64	0.00	0.00	0	1,950.00
CAD / R	On 14/12/2018	Foreign Exchange Future			10.05800		10.05800		10.15100	10.15100		14.57	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future			12.70670		12.70670		12.73930	12.73930		14.13	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future			12.96750		12.96750		12.99560	12.99560		13.60	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future			13.21890		13.21890		13.24630	13.24630		14.06	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			13.74650		13.74650		13.77310	13.77310		14.92	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future			1.97410		1.97410		1.98580	1.98580		13.95	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future			1.98960		1.98960		2.00200	2.00200		14.17	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future			2.00430		2.00430		2.01740	2.01740		14.18	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.03500		2.03500		2.04830	2.04830		14.77	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future			1.98480		1.98480		2.00000	2.00000		15.03	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future			2.02340		2.02340		2.03830	2.03830		14.31	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future			2.06080		2.06080		2.07620	2.07620		14.65	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.20790		2.20790		2.22310	2.22310		15.54	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			10.63385		79.62967		10.67837	79.35742			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future			10.73970		77.26769		10.78574	76.99086			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future			10.86087		78.76549		10.90853	78.48434			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

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 02/08/2018	Bond Future	10.84706		82.51702		10.88120	82.27748			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	10.94957		79.73521		10.98487	79.49167			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.06286		81.28058		11.09933	81.03342			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 02/08/2018	GOVI	623.02700		623.02700		621.28600	621.28600			0.00	0.00	0	472.00
GOVI	On 01/11/2018	GOVI	634.18800		634.18800		632.42000	632.42000			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	646.48600		646.48600		644.69400	644.69400			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.60730		1.60730		1.60990	1.60990		15.47	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.62910		1.62910		1.63130	1.63130		15.73	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.64890		1.64890		1.65100	1.65100		15.51	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.74100		1.74100		1.74270	1.74270		16.21	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	133.77601		133.77601		134.31400	134.31400			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	136.19650		136.19650		136.74417	136.74417			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	137.45252		137.45252		138.01225	138.01225			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	101.64697		101.64697		102.19970	102.19970			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	102.43663		102.43663		102.99932	102.99932			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	104.44444		104.44444		105.01918	105.01918			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	105.81170		105.81170		106.44172	106.44172			0.00	0.00	0	6,151.00
I2033	On 01/11/2018	Bond Future	106.60530		106.60530		107.24668	107.24668			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	108.69480		108.69480		109.34986	109.34986			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	127.68281		127.68281		127.63517	127.63517			0.00	0.00	0	9,261.00
I2038	On 01/11/2018	Bond Future	129.99293		129.99293		129.94441	129.94441			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	130.95068		130.95068		130.90245	130.90245			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	120.04517		120.04517		121.64933	121.64933			0.00	0.00	0	10,917.00
I2046	On 01/11/2018	Bond Future	120.56825		120.56825		122.20093	122.20093			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	122.93126		122.93126		124.59733	124.59733			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	124.95998		124.95998		127.09947	127.09947			0.00	0.00	0	9,775.00
I2050	On 01/11/2018	Bond Future	127.22116		127.22116		129.39901	129.39901			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	127.94320		127.94320		130.16521	130.16521			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

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
IGOV	On 02/08/2018	Index Future			256.40400		256.40400		258.29500	258.29500			0.00	0.00	0	884.00
IGOV	On 01/11/2018	Index Future			261.04400		261.04400		262.96900	262.96900			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future			266.16100		266.16100		268.12800	268.12800			0.00	0.00	0	0.00
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			0.12440		0.12440		0.12490	0.12490			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.12420		0.12420		0.12420	0.12420			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.12390		0.12390		0.12340	0.12340			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12230		0.12230		0.12100	0.12100			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.55590		1.55590		1.56810	1.56810		15.01	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.58030		1.58030		1.59240	1.59240		15.01	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.60340		1.60340		1.61590	1.61590		14.80	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.65070		1.65070		1.66350	1.66350		14.58	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.70860		8.70860		8.75360	8.75360		13.88	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.81460		8.81460		8.85940	8.85940		13.68	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.91720		8.91720		8.96190	8.96190		13.92	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.41840		9.41840		9.46480	9.46480		14.83	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.26160		1.26160		1.26710	1.26710			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.27000		1.27000		1.27560	1.27560			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.27790		1.27790		1.28360	1.28360			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33550		1.33550		1.34210	1.34210			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33560		1.33560		1.34340	1.34340			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.34180		1.34180		1.34950	1.34950			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.17210		1.17210		1.17930	1.17930			0.00	11,721.00	10	230.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.18080		1.18080		1.18780	1.18780			0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.70910		8.70910	0.11432	8.77800	8.77800		15.60	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.79	Call	1,039.36630		0.10394	0.11432	1,394.43930	0.13944	1,039.366	15.10	0.42	0.00	0	50,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,454.43940		0.24544	0.11432	2,034.69660	0.20347	2,454.439	14.55	0.70	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.54830		8.54830	0.11432	8.61870	8.61870		16.10	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	1,819.74890		0.18197	0.11432	1,713.35420	0.17134	1,819.749	17.91	0.31	0.00	0	50,000.00
R186	On 02/08/2018	Bond Future			8.54371		112.85879		8.59236	112.55119		7.27	0.00	178,768,323.36	1,584	102,862.00
R186	On 02/08/2018	Bond Future	7.50	Call	20.17000		0.02017		15.38000	0.01538	20.170	6.34	0.02	0.00	0	3,020.00

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 02/08/2018	Bond Future	8.25	Call	648.29000		0.64829		575.64000	0.57564	648.290	6.95	0.30	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.50	Put	1,570.01000		1.57001		1,754.80000	1.75480	1,570.010	7.18	0.52	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.60042		114.88054		8.65123	114.56778		7.34	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	677.72000		0.67772		618.34000	0.61834	677.720	6.80	0.23	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,788.55000		1.78855		1,665.59000	1.66559	1,788.550	7.17	0.45	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,053.54000		1.05354		1,161.24000	1.16124	1,053.540	7.75	0.28	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.66558		111.80240		8.71868	111.48518		7.78	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			301.76603		301.76603		303.42219	303.42219			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			307.22640		307.22640		308.91218	308.91218			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			305.89152		305.89152		307.61322	307.61322			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			239.61740		239.61740		240.98788	240.98788			0.00	0.00	0	22,452.00
R202	On 01/11/2018	Bond Future			243.95320		243.95320		245.34823	245.34823			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			244.82751		244.82751		246.25222	246.25222			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			7.90085		102.79214		7.94966	102.60887		4.16	0.00	205,584.28	2	38,513.00
R2023	On 01/11/2018	Bond Future			7.94745		100.70730		7.99952	100.52111		4.19	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.00506		102.65970		8.06086	102.47129		4.12	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			8.97287		93.26458		9.01101	93.00783		9.77	0.00	466,322.90	5	41,084.00
R2030	On 02/08/2018	Bond Future	8.51	Call	434.42000		0.43442		397.81000	0.39781	434.420	9.16	0.21	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	1,384.76000		1.38476		1,291.78000	1.29178	1,384.760	9.66	0.47	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	493.61000		0.49361		567.71000	0.56771	493.610	10.50	0.20	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.02941		94.93511		9.06884	94.67415		9.95	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.09397		92.76616		9.13477	92.50138		10.60	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			9.14577		95.98440		9.18370	95.70688		10.49	0.00	0.00	0	32,611.00
R2032	On 01/11/2018	Bond Future			9.20595		93.54880		9.24512	93.26661		11.13	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.27349		95.36218		9.31392	95.07581		11.38	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			9.25428		100.66460		9.29723	100.31363		11.39	0.00	0.00	0	66,709.00
R2035	On 01/11/2018	Bond Future			9.31417		97.97172		9.35845	97.61481		12.12	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.38241		99.87100		9.42809	99.50851		12.36	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
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.34736		92.76843		9.39045	92.41498		12.54	0.00	185,536.86	2	55,455.00
R2037	On 01/11/2018	Bond Future			9.40347		94.43014		9.44783	94.07061		12.76	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.46688		92.00075		9.51257	91.63554		13.64	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			6.39491		101.57960		6.43121	101.56619		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			9.43249		96.21547		9.46532	95.92565		13.18	0.00	96,215.47	1	22,604.00
R2040	On 01/11/2018	Bond Future			9.48880		97.93891		9.52257	97.64420		13.42	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	556.13000		0.55613		518.14000	0.51814	556.130	12.23	0.14	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	1,957.63000		1.95763		1,858.83000	1.85883	1,957.630	12.94	0.36	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future			9.55235		95.32691		9.58708	95.02783		14.36	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			9.47614		93.22407		9.50890	92.93002		13.92	0.00	652,568.49	7	35,664.00
R2044	On 01/11/2018	Bond Future			9.53084		94.89381		9.56450	94.59490		14.18	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.59243		92.34811		9.62702	92.04473		15.17	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			9.44626		96.90335		9.47875	96.60196		13.84	0.00	0.00	0	105,120.00
R2048	On 01/11/2018	Bond Future			9.50156		94.20641		9.53496	93.89993		14.76	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.56406		96.03271		9.59840	95.72152		15.07	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			7.28302		100.40176		7.33591	100.33080		1.05	0.00	2,008,035.20	20	20,943.00
R207	On 01/11/2018	Bond Future			7.27711		102.20025		7.34116	102.12839		0.97	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			7.26799		100.53657		7.34988	100.46470		0.88	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			7.53313		100.51766		7.58307	100.40115		2.13	0.00	0.00	0	29,582.00
R208	On 01/11/2018	Bond Future			7.56492		98.91873		7.62037	98.80050		2.15	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.60660		100.83637		7.66893	100.71722		2.04	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

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
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 02/08/2018	Bond Future			9.26606		76.22018		9.30877	75.92553		12.63	0.00	0.00	0	76,687.00
R209	On 02/08/2018	Bond Future	8.46	Call	115.51000		0.11551		99.09000	0.09909	115.510	11.28	0.07	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	133.48000		0.13348		114.89000	0.11489	133.480	11.32	0.08	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,630.65000		3.63065		3,867.73000	3.86773	3,630.650	11.87	0.77	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	782.38000		0.78238		703.55000	0.70355	782.380	12.08	0.31	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,880.03000		1.88003		2,048.44000	2.04844	1,880.030	12.48	0.53	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,210.84000		1.21084		1,337.62000	1.33762	1,210.840	12.87	0.39	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,390.55000		3.39055		3,184.49000	3.18449	3,390.550	13.31	0.74	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	199.91000		0.19991		231.86000	0.23186	199.910	14.35	0.09	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	25.61000		0.02561		31.40000	0.03140	25.610	14.52	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.31969		74.43781		9.36361	74.13810		13.48	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,104.83000		1.10483		1,213.90000	1.21390	1,104.830	14.50	0.25	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.37935		75.88079		9.42450	75.57633		13.85	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			188.83266		188.83266		190.72276	190.72276			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			189.74937		189.74937		191.67360	191.67360			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			193.46837		193.46837		195.43222	195.43222			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			154.67006		154.67006		155.27040	155.27040			0.00	0.00	0	3,975.00
R212	On 01/11/2018	Bond Future			157.46862		157.46862		158.07974	158.07974			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			158.40123		158.40123		159.02594	159.02594			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			9.05287		87.81261		9.09067	87.56247		10.30	0.00	3,512,504.40	40	30,583.00
R213	On 01/11/2018	Bond Future			9.11136		85.83943		9.15039	85.58506		10.95	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.17837		87.50356		9.21867	87.24545		11.21	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			9.42092		75.69683		9.45338	75.46229		13.51	0.00	0.00	0	30,055.00
R214	On 01/11/2018	Bond Future			9.47584		73.75987		9.50918	73.52141		14.40	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future			9.53791		75.18979		9.57215	74.94772		14.80	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

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
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.37510		9.37510	9.43060	9.43060			13.67	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.50610		9.50610	9.56220	9.56220			13.34	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.63010		9.63010	9.68710	9.68710			13.48	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.18860		10.18860	10.24720	10.24720			14.11	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.56830		2.56830	2.69080	2.69080			25.04	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.51390		2.51390	2.63110	2.63110			20.08	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.45530		2.45530	2.57030	2.57030			19.07	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.41540		2.41540	2.52420	2.52420			17.20	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.21720		1.21720	1.22010	1.22010				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.18880		1.18880	1.19080	1.19080				0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.15860		1.15860	1.16080	1.16080				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.09200		1.09200	1.09360	1.09360				0.00	0.00	0	0.00

Total for Derivatives : **1,020,871,808.86** **66,345** **6 440 485.00**

Grand Total: **1,020,871,808.86** **66,345** **6 440 485.00**