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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 17/05/2018

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
<b>Derivatives</b>													
\$ / R	On 18/05/2018	Any day expiry	12.56000	12.56000		12.46300	12.46300		16.86	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	0.06800	0.00007	0.58830	0.00059	0.068	28.93	0.00	0	51,000.00
\$ / R	On 21/05/2018	Any day expiry	12.56000		12.56000	12.46640	12.46640		14.73	0.00	0.00	0	30,000.00
\$ / R	On 21/05/2018	Any day expiry	11.95	Call	610.39510	0.61040	518.96860	0.51897	610.395	18.57	0.99	0	30,000.00
\$ / R	On 22/05/2018	Any day expiry			12.55670	12.55670	12.46800	12.46800		15.26	0.00	0	34,600.00
\$ / R	On 22/05/2018	Any day expiry	12.00	Call	559.39450	0.55939	474.16220	0.47416	559.394	19.78	0.98	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry			12.56180	12.56180	12.47300	12.47300		15.73	0.00	0	20,000.00
\$ / R	On 25/05/2018	Any day expiry	12.37	Call	241.30070	0.24130	176.63170	0.17663	241.301	16.60	0.74	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry	12.60	Call	100.45660	0.10046	68.20050	0.06820	100.457	15.96	0.45	0	80,000.00
\$ / R	On 28/05/2018	Any day expiry			12.56680	12.56680	12.47800	12.47800		14.68	0.00	0	0.00
\$ / R	On 28/05/2018	Any day expiry	12.60	Call	113.65560	0.11366	81.38500	0.08139	113.656	14.87	0.46	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry			12.56850	12.56850	12.47970	12.47970		14.71	0.00	0	30,000.00
\$ / R	On 29/05/2018	Any day expiry	12.45	Call	203.44720	0.20345	151.75300	0.15175	203.447	15.04	0.64	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.46	Call	196.91070	0.19691	146.46270	0.14646	196.911	15.00	0.63	0	30,000.00
\$ / R	On 31/05/2018	Any day expiry			12.57190	12.57190	12.48300	12.48300		14.74	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.24	Put	38.28560	0.03829	54.62700	0.05463	38.286	15.37	0.18	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	155.83910	0.15584	119.23240	0.11923	155.839	14.74	0.53	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.60	Put	161.43060	0.16143	218.22380	0.21822	161.431	14.94	0.52	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.69	Call	99.39590	0.09940	74.52720	0.07453	99.396	15.32	0.38	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.75	Call	81.04070	0.08104	60.32380	0.06032	81.041	15.57	0.33	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,229.90310	1.22990	1,318.50010	1.31850	1,229.903	20.48	0.99	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.06840	0.00007	0.08710	0.00009	0.068	30.64	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.13950	0.00014	0.15140	0.00015	0.139	36.49	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.58560	12.58560	12.49640	12.49640		15.02	0.00	0.00	0	1,746.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	107.37460	0.10737	84.04260	0.08404	107.375	15.79	0.34	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			12.60270	12.60270	12.51320	12.51320		14.83	0.00	503,969,370.30	39,989	1,133,036.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	1.04300	0.00104	1.27050	0.00127	1.043	17.95	0.00	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	2.15780	0.00216	2.62880	0.00263	2.158	17.25	0.01	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,256.38770	1.25639	1,167.48140	1.16748	1,256.388	16.73	0.98	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,157.64170	1.15764	1,069.03820	1.06904	1,157.642	16.22	0.98	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	5.72680	0.00573	6.82280	0.00682	5.727	15.97	0.03	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	7.70650	0.00771	9.33050	0.00933	7.706	15.47	0.03	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	12.08790	0.01209	14.95940	0.01496	12.088	14.71	0.05	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	12.84050	0.01284	15.93390	0.01593	12.840	14.61	0.05	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	14.06040	0.01406	17.51610	0.01752	14.060	14.46	0.06	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	19.04710	0.01905	24.01560	0.02402	19.047	13.96	0.08	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	630.88860	0.63089	551.67740	0.55168	630.889	13.79	0.89	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	28.18860	0.02819	38.47740	0.03848	28.189	13.79	0.11	0.00	0	38,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	36.95050	0.03695	49.79810	0.04980	36.951	13.90	0.14	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	47.61170	0.04761	63.35260	0.06335	47.612	14.00	0.17	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	51.62270	0.05162	68.39840	0.06840	51.623	14.04	0.18	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	506.41790	0.50642	434.22420	0.43422	506.418	14.05	0.82	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	53.71790	0.05372	71.02420	0.07102	53.718	14.05	0.18	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	467.82260	0.46782	398.39920	0.39840	467.823	14.14	0.79	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	445.43500	0.44544	377.76570	0.37777	445.435	14.19	0.77	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	430.84340	0.43084	364.37640	0.36438	430.843	14.23	0.76	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	78.14340	0.07814	101.17640	0.10118	78.143	14.23	0.24	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	395.56480	0.39556	332.20910	0.33221	395.565	14.31	0.72	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	92.86480	0.09286	119.00910	0.11901	92.865	14.31	0.28	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	127.65480	0.12765	160.37420	0.16037	127.655	14.49	0.34	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	300.50530	0.30051	247.12310	0.24712	300.505	14.57	0.62	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	272.52040	0.27252	222.56220	0.22256	272.520	14.66	0.58	0.00	0	6,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	169.82040	0.16982	209.36220	0.20936	169.820	14.66	0.42	0.00	0	115,480.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	246.39500	0.24640	201.05370	0.20105	246.395	14.75	0.55	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	310.88830	0.31089	368.74550	0.36875	310.888	15.35	0.59	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	461.88990	0.46189	530.11260	0.53011	461.890	16.07	0.71	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	95.87240	0.09587	76.23270	0.07623	95.872	16.20	0.27	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	493.17240	0.49317	563.03270	0.56303	493.172	16.20	0.73	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	533.23950	0.53324	605.00120	0.60500	533.239	16.37	0.76	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	633.26530	0.63327	708.83820	0.70884	633.265	16.78	0.81	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	659.02380	0.65902	735.27530	0.73528	659.024	16.89	0.82	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	746.49010	0.74649	825.01720	0.82502	746.490	17.20	0.85	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	43.77730	0.04378	33.91240	0.03391	43.777	17.34	0.14	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	891.12610	0.89113	972.84920	0.97285	891.126	17.66	0.89	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	909.57140	0.90957	991.62730	0.99163	909.571	17.72	0.90	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	928.08770	0.92809	1,010.46240	1.01046	928.088	17.77	0.90	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,059.43300	1.05943	1,143.70310	1.14370	1,059.433	18.17	0.93	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,164.37830	1.16438	1,249.78600	1.24979	1,164.378	18.49	0.94	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,212.48320	1.21248	1,298.25000	1.29825	1,212.483	18.63	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,222.13060	1.22213	1,307.96510	1.30797	1,222.131	18.66	0.95	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,241.45030	1.24145	1,327.41640	1.32742	1,241.450	18.72	0.95	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,251.12180	1.25112	1,337.15240	1.33715	1,251.122	18.75	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,309.20700	1.30921	1,395.69990	1.39570	1,309.207	18.89	0.96	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	9.25620	0.00926	6.91880	0.00692	9.256	19.11	0.03	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,406.55620	1.40656	1,493.71880	1.49372	1,406.556	19.11	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,504.49280	1.50449	1,592.18170	1.59218	1,504.493	19.34	0.97	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,652.22830	1.65223	1,740.49880	1.74050	1,652.228	19.68	0.98	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	2.44400	0.00244	1.85430	0.00185	2.444	20.31	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	1.56580	0.00157	1.20000	0.00120	1.566	20.71	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	1.22580	0.00123	0.94560	0.00095	1.226	20.94	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	0.61220	0.00061	0.62020	0.00062	0.612	21.67	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.61680	0.00062	0.62440	0.00062	0.617	21.90	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.62990	0.00063	0.63630	0.00064	0.630	22.50	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.64390	0.00064	0.64920	0.00065	0.644	23.11	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.66870	0.00067	0.67210	0.00067	0.669	24.10	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.68310	0.00068	0.68540	0.00069	0.683	24.63	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.68950	0.00069	0.69140	0.00069	0.690	24.86	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.75020	0.00075	0.74790	0.00075	0.750	26.83	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.85320	0.00085	0.84450	0.00084	0.853	29.64	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.92390	0.00092	0.64950	0.00065	0.924	31.32	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.91100	0.00091	0.60670	0.00061	0.911	31.47	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.76430	0.00076	0.50520	0.00051	0.764	31.47	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.71530	0.00072	0.47150	0.00047	0.715	31.47	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.53560	0.00054	0.34860	0.00035	0.536	31.47	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.29000	0.00029	0.18390	0.00018	0.290	31.47	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.24100	0.00024	0.15170	0.00015	0.241	31.47	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.14740	0.00015	0.09080	0.00009	0.147	31.47	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.09830	0.00010	0.05960	0.00006	0.098	31.47	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.60610	12.60610	12.51650	12.51650		14.89	0.00	0.00	0	9,546.00
\$ / R	On 29/06/2018	Any day expiry			12.62100	12.62100	12.53120	12.53120		14.79	0.00	0.00	0	2,085.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	182.22060	0.18222	0.00000	0.00000	182.221	14.58	0.40	783,259.52	158	158.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	257.07740	0.25708	0.00000	0.00000	257.077	14.85	0.51	1,012,187.39	158	158.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,208.00900	1.20801	1,291.66540	1.29167	1,208.009	18.31	0.92	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.35680	0.00136	1.29000	0.00129	1.357	23.35	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.35920	0.00136	1.33580	0.00134	1.359	26.27	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.62600	12.62600	12.53620	12.53620		14.79	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	24.51530	0.02452	30.27310	0.03027	24.515	14.05	0.08	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	200.50830	0.20051	239.35620	0.23936	200.508	14.54	0.41	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	111.89780	0.11190	91.91050	0.09191	111.898	16.21	0.26	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry			12.63260	12.63260	12.54270	12.54270		14.80	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	65.08290	0.06508	82.50100	0.08250	65.083	13.87	0.18	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	53.83860	0.05384	43.61140	0.04361	53.839	17.50	0.13	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	42.88380	0.04288	34.60220	0.03460	42.884	17.84	0.11	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.65580	12.65580	12.56570	12.56570		14.67	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.66240	12.66240	12.57230	12.57230		14.61	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,809.61200	1.80961	1,894.94570	1.89495	1,809.612	18.49	0.95	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	3.21250	0.00321	3.05160	0.00305	3.213	21.85	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.66410	12.66410	12.57390	12.57390		14.62	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.66740	12.66740	12.57720	12.57720		14.64	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.67400	12.67400	12.58380	12.58380		14.58	0.00	0.00	0	2,015.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,200.76460	1.20076	1,279.43400	1.27943	1,200.765	17.42	0.85	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	4.54010	0.00454	4.07280	0.00407	4.540	21.01	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.59230	0.00259	2.64120	0.00264	2.592	22.02	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.68560	12.68560	12.59530	12.59530		14.67	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	181.77360	0.18177	211.87430	0.21187	181.774	14.10	0.32	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,254.13030	1.25413	1,332.55660	1.33256	1,254.130	17.45	0.85	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	3.59950	0.00360	3.37890	0.00338	3.599	21.15	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.69550	12.69550	12.60520	12.60520		14.62	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.72490	12.72490	12.63430	12.63430		14.60	0.00	0.00	0	3,479.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,200.84460	1.20084	1,275.47070	1.27547	1,200.845	17.03	0.80	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	7.66370	0.00766	6.85710	0.00686	7.664	19.69	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	3.25060	0.00325	3.11780	0.00312	3.251	19.73	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			12.75240	12.75240	12.66140	12.66140		14.63	0.00	46,201,945.20	3,623	93,125.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	36.43790	0.03644	41.78900	0.04179	36.438	13.23	0.08	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	37.67820	0.03768	44.14280	0.04414	37.678	13.17	0.08	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	49.23770	0.04924	57.46100	0.05746	49.238	13.26	0.10	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	71.44180	0.07144	82.79010	0.08279	71.442	13.38	0.14	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	89.88220	0.08988	103.65360	0.10365	89.882	13.47	0.16	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	100.29160	0.10029	115.37270	0.11537	100.292	13.51	0.18	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	123.64010	0.12364	141.52810	0.14153	123.640	13.60	0.21	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	702.49450	0.70249	638.68520	0.63869	702.494	13.90	0.70	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	218.62370	0.21862	247.52210	0.24752	218.624	13.98	0.31	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	250.38490	0.25038	282.05320	0.28205	250.385	14.09	0.34	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	555.28780	0.55529	500.15210	0.50015	555.288	14.27	0.61	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	302.88780	0.30289	338.75210	0.33875	302.888	14.27	0.39	0.00	0	24,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	341.09840	0.34110	379.76510	0.37977	341.098	14.38	0.42	0.00	0	8,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	356.07900	0.35608	395.79000	0.39579	356.079	14.42	0.43	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	376.60120	0.37660	417.70010	0.41770	376.601	14.48	0.45	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	424.61690	0.42462	380.82430	0.38082	424.617	14.67	0.51	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	412.34440	0.41234	369.57250	0.36957	412.344	14.73	0.50	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	490.21040	0.49021	540.11130	0.54011	490.210	14.84	0.52	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	338.59190	0.33859	302.27010	0.30227	338.592	15.15	0.43	0.00	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	277.59120	0.27759	247.03490	0.24703	277.591	15.57	0.37	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	264.12150	0.26412	234.89020	0.23489	264.122	15.68	0.35	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	761.72150	0.76172	823.49020	0.82349	761.721	15.68	0.65	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	251.30720	0.25131	223.35770	0.22336	251.307	15.78	0.34	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	205.95910	0.20596	182.53680	0.18254	205.959	16.20	0.29	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	177.48640	0.17749	157.09120	0.15709	177.486	16.51	0.25	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	12.85450	0.01285	10.59070	0.01059	12.855	19.21	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	11.50910	0.01151	9.49710	0.00950	11.509	19.19	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	9.80780	0.00981	8.11460	0.00811	9.808	19.16	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	7.68140	0.00768	6.38630	0.00639	7.681	19.12	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.77010	12.77010	12.67890	12.67890		14.63	0.00	0.00	0	2,695.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,202.08480	1.20208	1,274.21980	1.27422	1,202.085	16.75	0.76	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	16.09310	0.01609	8.36580	0.00837	16.093	20.17	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	8.70600	0.00871	3.41360	0.00341	8.706	20.51	0.02	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.81380	12.81380	12.72200	12.72200		14.66	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.82030	12.82030	12.72840	12.72840		14.64	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.82350	12.82350	12.73160	12.73160		14.65	0.00	12,815,000.00	1,000	2,643.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,204.03210	1.20403	1,273.15360	1.27315	1,204.032	16.50	0.73	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	30.76010	0.03076	24.15970	0.02416	30.760	20.80	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	18.74050	0.01874	13.80580	0.01381	18.740	21.11	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.83160	12.83160	12.73950	12.73950		14.71	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	135.11930	0.13512	150.75150	0.15075	135.119	13.53	0.20	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,252.88270	1.25288	1,322.83550	1.32284	1,252.883	16.56	0.73	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	25.32950	0.02533	19.57850	0.01958	25.329	21.04	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.84450	12.84450	12.75230	12.75230		14.69	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.84940	12.84940	12.75710	12.75710		14.71	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	22.09140	0.02209	24.75260	0.02475	22.091	14.26	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	93.41770	0.09342	104.28180	0.10428	93.418	13.37	0.14	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	399.06260	0.39906	362.56370	0.36256	399.063	15.36	0.42	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.87150	12.87150	12.77880	12.77880		14.68	0.00	0.00	0	2,812.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,206.44640	1.20645	1,273.64750	1.27365	1,206.446	16.33	0.70	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	42.69270	0.04269	35.44990	0.03545	42.693	21.02	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	24.20480	0.02420	19.68190	0.01968	24.205	21.02	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.88860	12.88860	12.79580	12.79580		14.73	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,090.42700	1.09043	1,154.30470	1.15430	1,090.427	16.00	0.66	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	79.61490	0.07961	72.22020	0.07222	79.615	19.01	0.10	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.89330	12.89330	12.80040	12.80040		14.74	0.00	0.00	0	25,417.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	102.44000	0.10244	112.93390	0.11293	102.440	13.37	0.15	0.00	0	2,764.00



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			17.04000		17.04000		16.89380	16.89380		14.77	0.00	4,413,360.00	259	428,549.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	600.85500		0.60086		712.58820	0.71259	600.855	15.67	0.71	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	1.16100		0.00116		1.10480	0.00110	1.161	22.23	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.31730		17.31730		17.16910	17.16910		14.64	0.00	0.00	0	18,594.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.58350		17.58350		17.43330	17.43330		14.90	0.00	0.00	0	7,517.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.87150		17.87150		17.72180	17.72180		15.14	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.13950		18.13950		17.98970	17.98970		15.27	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11393		0.11393		0.11367	0.11367		20.05	0.00	0.00	0	8,296.00
¥ / R	On 29/06/2018	Any day expiry			0.11456		0.11456		0.11430	0.11430		18.39	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11602		0.11602		0.11576	0.11576		15.28	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11809		0.11809		0.11783	0.11783		13.69	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12260		0.12260		0.12235	0.12235		12.74	0.00	0.00	0	0.00
€ / R	On 23/05/2018	Any day expiry			14.81210		14.81210		14.70710	14.70710		14.41	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.89060		14.89060		14.78500	14.78500		13.90	0.00	79,203,101.40	5,319	111,277.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	4.83270		0.00483		6.13700	0.00614	4.833	16.05	0.02	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	8.15330		0.00815		9.92460	0.00992	8.153	14.68	0.03	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	13.35210		0.01335		15.81900	0.01582	13.352	13.47	0.05	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	32.38770		0.03239		47.19950	0.04720	32.388	12.66	0.12	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	630.61730		0.63062		542.49050	0.54249	630.617	12.76	0.86	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	549.73980		0.54974		467.62090	0.46762	549.740	12.95	0.81	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	199.14480		0.19914		160.98010	0.16098	199.145	14.16	0.44	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	481.54980		0.48155		562.42590	0.56243	481.550	14.82	0.70	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	55.71350		0.05571		43.54880	0.04355	55.714	15.82	0.16	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	22.18690		0.02219		18.63140	0.01863	22.187	16.27	0.07	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,556.32630		1.55633		1,662.11930	1.66212	1,556.326	16.85	0.97	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.51370		0.00051		0.74530	0.00075	0.514	25.28	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.02840		0.00003		0.04530	0.00005	0.028	28.83	0.00	0.00	0	50,948.00
€ / R	On 16/07/2018	Any day expiry			14.97960		14.97960		14.87320	14.87320		13.75	0.00	0.00	0	34.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.17410		15.17410		15.06590	15.06590		13.66	0.00	455,223.00	30	61,407.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	23.23130		0.02323		23.81700	0.02382	23.231	12.47	0.05	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	116.66870		0.11667		138.31530	0.13832	116.669	12.61	0.19	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	937.95420		0.93795		1,015.84970	1.01585	937.954	14.85	0.68	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	113.90870		0.11391		97.52370	0.09752	113.909	16.30	0.16	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	10.87820		0.01088		12.78260	0.01278	10.878	20.20	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.45280		15.45280		15.34180	15.34180		13.76	0.00	0.00	0	7,625.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.76240		15.76240		15.64930	15.64930		13.81	0.00	0.00	0	4,686.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.03450		16.03450		15.92110	15.92110		13.98	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.54000		94.54000		94.17000	94.17000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.52000		91.52000		91.11000	91.11000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.22000		90.22000		89.81000	89.81000			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 21/09/2026	Interest Rate Swap		92.35000	92.35000		91.95000	91.95000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		96.10000	96.10000		95.73000	95.73000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		94.62000	94.62000		94.26000	94.26000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		96.66000	96.66000		96.32000	96.32000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		100.37000	100.37000		100.03000	100.03000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		100.71000	100.71000		100.35000	100.35000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		95.92000	95.92000		95.54000	95.54000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap		101.37000	101.37000		100.99000	100.99000			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		100.03000	100.03000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap		100.48000	100.48000		100.47000	100.47000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.47000	99.47000		99.46000	99.46000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap		100.14000	100.14000		100.12000	100.12000			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		98.50000	98.50000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.86000	98.86000		98.85000	98.85000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.22000	99.22000		99.20000	99.20000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.59000	99.59000		99.57000	99.57000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.96000	99.96000		99.93000	99.93000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		100.88000	100.88000		100.84000	100.84000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.60000	98.60000		98.55000	98.55000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap		100.44000	100.44000		100.39000	100.39000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.99000	95.99000		95.91000	95.91000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.19000	95.19000		95.09000	95.09000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.36000	94.36000		94.25000	94.25000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.51000	94.51000		94.39000	94.39000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.70000	96.70000		96.56000	96.56000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.82000	96.82000		96.67000	96.67000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.00000	98.00000		97.84000	97.84000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		100.20000	100.20000		100.03000	100.03000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		101.46000	101.46000		101.27000	101.27000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		96.55000	96.55000		96.35000	96.35000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap		100.87000	100.87000		100.66000	100.66000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future		589.52400	589.52400		590.41500	590.41500			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future		600.09100	600.09100		601.00700	601.00700			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future		611.73700	611.73700		612.66900	612.66900			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future		688.38600	688.38600		690.15800	690.15800			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future		700.72400	700.72400		702.53900	702.53900			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future		714.32300	714.32300		716.17100	716.17100			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	626.32300		626.32300		628.30700	628.30700			0.00	0.00	0	877.00
ALBI	On 01/11/2018	Index Future	637.54900		637.54900		639.57800	639.57800			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	649.92200		649.92200		651.98800	651.98800			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.47110		9.47110		9.39390	9.39390		12.50	0.00	2,367,775.00	250	12,585.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.59020		9.59020		9.51220	9.51220		12.42	0.00	0.00	0	800.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.70580		9.70580		9.62700	9.62700		12.58	0.00	0.00	0	11,412.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.94260		9.94260		9.86330	9.86330		12.90	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.85380		9.85380		9.78000	9.78000		13.84	0.00	3,448,830.00	350	2,200.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.11590		10.11590		10.03830	10.03830		13.59	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.60070		12.60070		12.53660	12.53660		13.00	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.85320		12.85320		12.78780	12.78780		12.93	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.10180		13.10180		13.03490	13.03490		13.25	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.61580		13.61580		13.54760	13.54760		13.66	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.98030		1.98030		1.96360	1.96360		13.80	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.99600		1.99600		1.97940	1.97940		13.35	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.01140		2.01140		1.99440	1.99440		13.39	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.04100		2.04100		2.02350	2.02350		13.96	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.00130		2.00130		1.98590	1.98590		13.90	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.04000		2.04000		2.02410	2.02410		13.82	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.07870		2.07870		2.06170	2.06170		14.11	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.22350		2.22350		2.20790	2.20790		14.63	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	10.66627		79.43127		10.62623	79.67641			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.77315		77.06641		10.73150	77.31715			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.89543		78.56146		10.85220	78.81681			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	10.86903		82.36273		10.82384	82.68064			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	10.97221		79.57887		10.92524	79.90381			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.08618		81.12239		11.03749	81.45330			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	622.43300		622.43300		624.49300	624.49300			0.00	18,672,990.00	3	469.00
GOVI	On 01/11/2018	GOVI	633.58900		633.58900		635.69600	635.69600			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	645.88500		645.88500		648.03100	648.03100			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.60700		1.60700		1.59560	1.59560		14.63	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.62830		1.62830		1.61640	1.61640		14.92	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.64810		1.64810		1.63600	1.63600		14.72	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.73980		1.73980		1.72800	1.72800		15.41	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	134.52001		134.52001		135.09459	135.09459			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	136.95451		136.95451		137.54064	137.54064			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	138.22735		138.22735		138.82442	138.82442			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	103.25550		103.25550		103.24348	103.24348			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	104.07460		104.07460		104.06326	104.06326			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	106.11608		106.11608		106.10398	106.10398			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	106.80718		106.80718		106.92949	106.92949			0.00	0.00	0	6,151.00
I2033	On 01/11/2018	Bond Future	107.61914		107.61914		107.74463	107.74463			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	109.73015		109.73015		109.85760	109.85760			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	128.19095		128.19095		128.98444	128.98444			0.00	0.00	0	9,239.00
I2038	On 01/11/2018	Bond Future	130.51076		130.51076		131.31995	131.31995			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	131.48046		131.48046		132.30499	132.30499			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	122.31963		122.31963		123.26740	123.26740			0.00	0.00	0	10,917.00
I2046	On 01/11/2018	Bond Future	122.88419		122.88419		123.85024	123.85024			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	125.29443		125.29443		126.27877	126.27877			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	127.88425		127.88425		128.70871	128.70871			0.00	0.00	0	9,775.00
I2050	On 01/11/2018	Bond Future	130.19859		130.19859		131.03934	131.03934			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	130.98101		130.98101		131.83727	131.83727			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			259.23200		259.23200		260.02900	260.02900			0.00	0.00	0	884.00
IGOV	On 01/11/2018	Index Future			263.92300		263.92300		264.73800	264.73800			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future			269.10100		269.10100		269.93000	269.93000			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			0.12500		0.12500		0.12390	0.12390			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.12450		0.12450		0.12340	0.12340			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.12410		0.12410		0.12300	0.12300			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12070		0.12070		0.11730	0.11730			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.55620		1.55620		1.54600	1.54600		14.20	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.58050		1.58050		1.57010	1.57010		14.33	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.60390		1.60390		1.59330	1.59330		14.08	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.65020		1.65020		1.63940	1.63940		13.79	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.66730		8.66730		8.62940	8.62940		13.14	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.77230		8.77230		8.73400	8.73400		13.05	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.87510		8.87510		8.83560	8.83560		13.34	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.37250		9.37250		9.33520	9.33520		13.98	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.26610		1.26610		1.26000	1.26000			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.27260		1.27260		1.26620	1.26620			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.27760		1.27760		1.27120	1.27120			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33620		1.33620		1.33080	1.33080			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35210		1.35210		1.35010	1.35010			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.35800		1.35800		1.35600	1.35600			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.18150		1.18150		1.18160	1.18160			0.00	0.00	0	220.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.18990		1.18990		1.18990	1.18990			0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry			8.72920		8.72920	0.11330	8.74880	8.74880		15.35	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.77760		8.77760	0.11330	8.79740	8.79740		14.98	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,149.40430		0.21494	0.11330	2,056.41050	0.20564	2,149.404	14.59	0.61	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.61950		8.61950	0.11330	8.63860	8.63860		15.84	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	1,658.39000		0.16584	0.11330	1,611.61250	0.16116	1,658.390	17.76	0.28	0.00	0	50,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/08/2018	Bond Future			8.54764		112.83390		8.50160	113.12593		7.22	0.00	236,274,186.60	2,094	104,149.00
R186	On 02/08/2018	Bond Future	7.50	Call	24.86000		0.02486		33.31000	0.03331	24.860	6.30	0.02	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	698.37000		0.69837		801.03000	0.80103	698.370	6.99	0.31	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.50	Put	1,650.63000		1.65063		1,515.15000	1.51515	1,650.630	7.22	0.53	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.60437		114.85619		8.55596	115.15517		7.29	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	706.38000		0.70638		779.19000	0.77919	706.380	6.82	0.23	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,824.24000		1.82424		1,961.90000	1.96190	1,824.240	7.19	0.45	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,108.23000		1.10823		1,029.38000	1.02938	1,108.230	7.79	0.29	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.66944		111.77930		8.61867	112.08363		7.73	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			304.43097		304.43097		304.76930	304.76930			0.00	0.00	0	2,350.00
R197	On 01/11/2018	Bond Future			309.94062		309.94062		310.28773	310.28773			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			308.66318		308.66318		309.01578	309.01578			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			241.78219		241.78219		242.63954	242.63954			0.00	3,143,168.47	13	22,452.00
R202	On 01/11/2018	Bond Future			246.15776		246.15776		247.03315	247.03315			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			247.07869		247.07869		247.97007	247.97007			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			7.93516		102.66327		7.88813	102.83997		4.14	0.00	3,593,214.45	35	35,735.00
R2023	On 01/11/2018	Bond Future			7.98386		100.57706		7.93317	100.75844		4.17	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.04392		102.52844		7.98929	102.71302		4.04	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			8.97699		93.23680		8.93645	93.51065		9.72	0.00	58,273,000.00	625	40,623.00
R2030	On 02/08/2018	Bond Future	8.51	Call	481.79000		0.48179		555.28000	0.55528	481.790	9.23	0.22	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	1,450.12000		1.45012		1,597.02000	1.59702	1,450.120	9.73	0.47	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	561.99000		0.56199		517.09000	0.51709	561.990	10.59	0.21	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.03354		94.90773		8.99135	95.18794		9.90	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.09805		92.73964		9.05425	93.02492		10.54	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			9.14966		95.95588		9.10919	96.25314		10.44	0.00	21,590,073.00	225	31,906.00
R2032	On 01/11/2018	Bond Future			9.20985		93.52065		9.16782	93.82466		11.07	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.27734		95.33485		9.23380	95.64451		11.32	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			9.28371		100.42391		9.23815	100.79690		11.36	0.00	0.00	0	65,685.00

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 01/11/2018	Bond Future		9.34443	97.72760		9.29723	98.10878		12.09	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.41356	99.62359		9.36473	100.01184		12.33	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future		9.37195	92.56648		9.32645	92.94069		12.51	0.00	0.00	0	54,895.00
R2037	On 01/11/2018	Bond Future		9.42871	94.22531		9.38166	94.60769		12.73	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.49279	91.79337		9.44420	92.18286		13.61	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		6.49814	101.54146		6.44077	101.56265		0.25	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		9.45196	96.04342		9.40134	96.49174		13.16	0.00	0.00	0	22,604.00
R2040	On 01/11/2018	Bond Future		9.50875	97.76463		9.45647	98.22241		13.40	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	561.31000	0.56131	660.41000	0.66041	561.310	12.21	0.14	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	1,948.39000	1.94839	2,164.79000	2.16479	1,948.390	12.92	0.35	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future		9.57279	95.15071		9.51882	95.61709		14.33	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		9.49036	93.09624		9.44488	93.50613		13.90	0.00	1,117,154.88	12	30,285.00
R2044	On 01/11/2018	Bond Future		9.54537	94.76458		9.49842	95.18325		14.16	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.60727	92.21774		9.55885	92.64424		15.15	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		9.46001	96.77559		9.41451	97.19953		13.82	0.00	483,877,950.00	5,000	101,451.00
R2048	On 01/11/2018	Bond Future		9.51562	94.07718		9.46864	94.51022		14.74	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.57842	95.90236		9.52997	96.34346		15.05	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		7.36569	100.29088		7.33144	100.33680		1.05	0.00	0.00	0	20,909.00
R207	On 01/11/2018	Bond Future		7.37692	102.08830		7.33388	102.13655		0.97	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.39636	100.42394		7.34065	100.47279		0.89	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		7.60040	100.36076		7.55730	100.46125		2.12	0.00	20,072,152.00	200	29,520.00
R208	On 01/11/2018	Bond Future		7.63941	98.75995		7.59072	98.86370		2.14	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future		7.69052	100.67599		7.63533	100.78143		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

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/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future			9.29515		76.01931		9.25477	76.29836		12.61	0.00	20,753,271.63	273	75,995.00
R209	On 02/08/2018	Bond Future	8.46	Call	122.03000		0.12203		158.23000	0.15823	122.030	11.27	0.07	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	140.28000		0.14028		180.28000	0.18028	140.280	11.31	0.08	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,834.53000		3.83453	3,650.88000	3.65088	3,834.530	11.86	11.86	0.78	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	778.75000		0.77875	899.66000	0.89966	778.750	12.07	12.07	0.30	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	2,053.94000		2.05394	1,949.04000	1.94904	2,053.940	12.47	12.47	0.54	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,356.75000		1.35675	1,292.22000	1.29222	1,356.750	12.85	12.85	0.41	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,303.50000		3.30350	3,545.56000	3.54556	3,303.500	13.29	13.29	0.72	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	251.55000		0.25155	231.41000	0.23141	251.550	14.33	14.33	0.10	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	37.24000		0.03724	31.42000	0.03142	37.240	14.50	14.50	0.02	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.34953		74.23399		9.30781	74.51919		13.45	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,224.82000		1.22482	1,159.58000	1.15958	1,224.820	14.66	14.66	0.26	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.40997		75.67411		9.36697	75.96459		13.83	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			191.47935		191.47935		191.45729	191.45729			0.00	5,744,380.50	30	2,159.00
R210	On 01/11/2018	Bond Future			192.44456		192.44456		192.42387	192.42387			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			196.21927		196.21927		196.19728	196.19728			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			155.60297		155.60297		155.58651	155.58651			0.00	0.00	0	3,975.00
R212	On 01/11/2018	Bond Future			158.41893		158.41893		158.40360	158.40360			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			159.37248		159.37248		159.35615	159.35615			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			9.05137		87.82255		9.01086	88.09178		10.25	0.00	1,229,515.70	14	29,226.00
R213	On 01/11/2018	Bond Future			9.10969		85.85033		9.06763	86.12566		10.89	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.17644		87.51595		9.13286	87.79632		11.14	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			9.43976		75.56055		9.39428	75.89022		13.49	0.00	0.00	0	30,055.00
R214	On 01/11/2018	Bond Future			9.49512		73.62182		9.44820	73.95852		14.38	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	On 07/02/2019	Bond Future	9.55763		75.05021		9.50928	75.39320		14.78	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
SGD / R	On 18/06/2018	Foreign Exchange Future	9.39190		9.39190		9.32990	9.32990		12.81	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.52370		9.52370		9.46090	9.46090		12.54	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.64870		9.64870		9.58430	9.58430		12.69	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.20690		10.20690		10.14500	10.14500		13.25	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.80210		2.80210		2.79470	2.79470		18.93	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.74150		2.74150		2.73520	2.73520		16.94	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.67910		2.67910		2.67350	2.67350		16.17	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.63150		2.63150		2.63620	2.63620		15.26	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.22900		1.22900		1.23140	1.23140			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.20070		1.20070		1.20370	1.20370			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.17250		1.17250		1.17460	1.17460			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.12270		1.12270		1.12480	1.12480			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,709,881,262.73</b>	<b>92,162</b>	<b>6 480 026.00</b>
<b>Grand Total:</b>												<b>1,709,881,262.73</b>	<b>92,162</b>	<b>6 480 026.00</b>