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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/05/2018

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 31/05/2018	Any day expiry	12.63200	12.63200		12.57110	12.57110		18.06	0.00	14,918,392.00	1,181	0.00	
\$ / R	On 08/06/2018	Any day expiry	12.64970	12.64970		12.58130	12.58130		15.08	0.00	0.00	0	1,746.00	
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	58.74910	0.05875	52.54820	0.05255	58.749	15.85	0.31	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	12.66640	12.66640		12.59800	12.59800		14.65	0.00	912,234,128.00	72,020	1,176,469.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.25990	0.00026	0.41980	0.00042	0.260	21.55	0.00	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	0.51030	0.00051	0.91790	0.00092	0.510	20.27	0.00	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,317.25860	1.31726	1,249.64890	1.24965	1,317.259	19.31	1.00	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,217.59980	1.21760	1,150.01760	1.15002	1,217.600	18.63	0.99	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	1.40860	0.00141	2.24160	0.00224	1.409	18.27	0.01	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	1.95480	0.00195	2.79530	0.00280	1.955	17.54	0.01	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	3.25490	0.00325	4.00630	0.00401	3.255	16.45	0.02	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	3.48980	0.00349	4.21560	0.00422	3.490	16.31	0.02	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	3.87740	0.00388	4.55670	0.00456	3.877	16.09	0.02	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	5.54460	0.00554	5.98330	0.00598	5.545	15.36	0.03	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	674.41470	0.67441	607.96650	0.60797	674.415	14.64	0.95	0.00	0	3,000.00

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 18/06/2018	Foreign Exchange Future	12.00	Put	8.01470	0.00801	9.96650	0.00997	8.015	14.64	0.05	0.00	0	38,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	11.52270	0.01152	14.95890	0.01496	11.523	14.64	0.06	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	16.23690	0.01624	21.73280	0.02173	16.237	14.64	0.08	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	18.12440	0.01812	24.44820	0.02445	18.124	14.64	0.09	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	535.53370	0.53553	473.89830	0.47390	535.534	14.64	0.90	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	19.13370	0.01913	25.89830	0.02590	19.134	14.64	0.10	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	491.29070	0.49129	432.14430	0.43214	491.291	14.64	0.88	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	465.36600	0.46537	407.94070	0.40794	465.366	14.64	0.86	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	448.36620	0.44837	392.18320	0.39218	448.366	14.64	0.85	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	31.96620	0.03197	44.18320	0.04418	31.966	14.64	0.15	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	406.94410	0.40694	354.18570	0.35419	406.944	14.64	0.82	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	40.54410	0.04054	56.18570	0.05619	40.544	14.64	0.18	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	62.92770	0.06293	86.64050	0.08664	62.928	14.64	0.25	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	293.46740	0.29347	253.28800	0.25329	293.467	14.64	0.71	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	259.76500	0.25977	224.29000	0.22429	259.765	14.65	0.66	0.00	0	3,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	93.36500	0.09336	126.29000	0.12629	93.365	14.65	0.34	0.00	0	115,230.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	228.33430	0.22833	197.65460	0.19765	228.334	14.65	0.62	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Call	131.26260	0.13126	116.57620	0.11658	131.263	15.08	0.43	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	214.86260	0.21486	268.57620	0.26858	214.863	15.08	0.57	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	364.87540	0.36488	426.60740	0.42661	364.875	15.99	0.73	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	63.18810	0.06319	57.54880	0.05755	63.188	16.17	0.24	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	396.78810	0.39679	459.54880	0.45955	396.788	16.17	0.76	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	437.88340	0.43788	501.74890	0.50175	437.883	16.39	0.79	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	541.12610	0.54113	606.94760	0.60695	541.126	16.91	0.85	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	567.79250	0.56779	633.97690	0.63398	567.793	17.04	0.86	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	658.64800	0.65865	725.45470	0.72545	658.648	17.47	0.89	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	21.17710	0.02118	19.92450	0.01992	21.177	17.63	0.09	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	808.17380	0.80817	875.85520	0.87586	808.174	17.99	0.93	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	827.20960	0.82721	894.96220	0.89496	827.210	18.06	0.94	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	846.30710	0.84631	914.12490	0.91412	846.307	18.12	0.94	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	981.43910	0.98144	1,049.57080	1.04957	981.439	18.58	0.96	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,088.95200	1.08895	1,157.21310	1.15721	1,088.952	18.94	0.97	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,138.09900	1.13810	1,206.39760	1.20640	1,138.099	19.10	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,147.94540	1.14795	1,216.25040	1.21625	1,147.945	19.13	0.98	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,167.65390	1.16765	1,235.97050	1.23597	1,167.654	19.20	0.98	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,177.51560	1.17752	1,245.83750	1.24584	1,177.516	19.23	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,236.78020	1.23678	1,305.26130	1.30526	1,236.780	19.42	0.98	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	2.41380	0.00241	2.53810	0.00254	2.414	19.93	0.01	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,336.01380	1.33601	1,404.53810	1.40454	1,336.014	19.93	0.99	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,435.44850	1.43545	1,503.99320	1.50399	1,435.449	20.44	0.99	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,584.86000	1.58486	1,653.41060	1.65341	1,584.860	21.20	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	0.65070	0.00065	0.78030	0.00078	0.651	22.63	0.00	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	0.44140	0.00044	0.55230	0.00055	0.441	23.54	0.00	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	0.36010	0.00036	0.46110	0.00046	0.360	24.05	0.00	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	0.20520	0.00021	0.28080	0.00028	0.205	25.58	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.19480	0.00019	0.26820	0.00027	0.195	25.73	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.17190	0.00017	0.23800	0.00024	0.172	26.16	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.15800	0.00016	0.21210	0.00021	0.158	26.66	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.13900	0.00014	0.17750	0.00018	0.139	27.48	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.13040	0.00013	0.16200	0.00016	0.130	27.92	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.12700	0.00013	0.15590	0.00016	0.127	28.11	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.10320	0.00010	0.11440	0.00011	0.103	29.75	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.08170	0.00008	0.07850	0.00008	0.082	32.08	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.07320	0.00007	0.06470	0.00006	0.073	33.46	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.07220	0.00007	0.06170	0.00006	0.072	33.65	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.06250	0.00006	0.04780	0.00005	0.063	33.90	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.05680	0.00006	0.04330	0.00004	0.057	33.90	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.03740	0.00004	0.02840	0.00003	0.037	33.90	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.01540	0.00002	0.01150	0.00001	0.015	33.90	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.01180	0.00001	0.00880	0.00001	0.012	33.90	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.00580	0.00001	0.00430	0.00000	0.006	33.90	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.00320	0.00000	0.00230	0.00000	0.003	33.90	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.66980	12.66980	12.60130	12.60130		14.72	0.00	0.00	0	5,947.00
\$ / R	On 29/06/2018	Any day expiry			12.68480	12.68480	12.61630	12.61630		14.81	0.00	0.00	0	3,981.00
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	42.45380	0.04245	65.02560	0.06503	42.454	13.68	0.16	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	101.43500	0.10143	136.93870	0.13694	101.435	14.20	0.31	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	104.97120	0.10497	141.05630	0.14106	104.971	14.22	0.31	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	112.28140	0.11228	149.51660	0.14952	112.281	14.27	0.33	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	296.73580	0.29674	268.28790	0.26829	296.736	14.38	0.63	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	279.48060	0.27948	252.67230	0.25267	279.481	14.45	0.61	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	273.88820	0.27389	247.61690	0.24762	273.888	14.48	0.60	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	241.99120	0.24199	219.31830	0.21932	241.991	14.62	0.56	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	148.01520	0.14802	137.29780	0.13730	148.015	15.38	0.39	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,131.10240	1.13110	1,200.51460	1.20051	1,131.102	18.61	0.94	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.50900	0.00051	0.71550	0.00072	0.509	25.30	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.55460	0.00055	0.82980	0.00083	0.555	28.81	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.68980	12.68980	12.62130	12.62130		14.61	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	10.13460	0.01013	13.85460	0.01385	10.135	14.61	0.04	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	129.70300	0.12970	168.09040	0.16809	129.703	14.20	0.35	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	88.88420	0.08888	84.58750	0.08459	88.884	16.18	0.25	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry			12.69650	12.69650	12.62790	12.62790		14.69	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	29.58030	0.02958	44.76020	0.04476	29.580	13.47	0.11	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	38.55740	0.03856	37.68420	0.03768	38.557	17.77	0.11	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	29.39570	0.02940	29.04800	0.02905	29.396	18.17	0.09	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.71980	12.71980	12.65120	12.65120		14.66	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.72640	12.72640	12.65790	12.65790		14.74	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,739.37200	1.73937	1,806.66610	1.80667	1,739.372	18.84	0.96	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.04370	0.00204	2.32650	0.00233	2.044	22.82	0.01	0.00	0	1,500.00

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\$ / R		On 25/07/2018	Any day expiry		12.72810	12.72810	12.65950	12.65950		14.76	0.00	0.00	0	70.00
\$ / R		On 27/07/2018	Any day expiry		12.73140	12.73140	12.66290	12.66290		14.79	0.00	0.00	0	1,345.00
\$ / R		On 31/07/2018	Any day expiry		12.73810	12.73810	12.66950	12.66950		14.73	0.00	6,373,000.00	500	2,515.00
\$ / R	13.80	Put	Any day expiry	1,126.44930	1.12645	1,191.96230	1.19196	1,126.449	17.67	0.86	0.00	0.00	0	1,000.00
\$ / R	15.82	Call	Any day expiry	2.98880	0.00299	3.21330	0.00321	2.989	21.68	0.01	0.00	0.00	0	500.00
\$ / R	16.32	Call	Any day expiry	2.29830	0.00230	2.40740	0.00241	2.298	23.66	0.01	0.00	0.00	0	500.00
\$ / R		On 07/08/2018	Any day expiry		12.74970	12.74970	12.68110	12.68110		14.71	0.00	0.00	0	0.00
\$ / R	12.32	Put	Any day expiry	134.91720	0.13492	162.82750	0.16283	134.917	14.02	0.28	0.00	0.00	0	1,880.00
\$ / R	13.86	Put	Any day expiry	1,180.77360	1.18077	1,246.13690	1.24614	1,180.774	17.69	0.85	0.00	0.00	0	1,880.00
\$ / R	16.18	Call	Any day expiry	2.87820	0.00288	2.93980	0.00294	2.878	22.21	0.01	0.00	0.00	0	1,880.00
\$ / R		On 13/08/2018	Any day expiry		12.75980	12.75980	12.69110	12.69110		14.66	0.00	0.00	0	70.00
\$ / R		On 31/08/2018	Any day expiry		12.79000	12.79000	12.72090	12.72090		14.79	0.00	0.00	0	3,479.00
\$ / R	13.80	Put	Any day expiry	1,129.02400	1.12902	1,192.73220	1.19273	1,129.024	17.18	0.80	0.00	0.00	0	1,000.00
\$ / R	16.05	Call	Any day expiry	7.24360	0.00724	6.71190	0.00671	7.244	20.57	0.02	0.00	0.00	0	500.00
\$ / R	16.57	Call	Any day expiry	3.35580	0.00336	3.00860	0.00301	3.356	20.88	0.01	0.00	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		12.81790	12.81790	12.74880	12.74880		14.73	0.00	50,733,248.20	3,958	90,343.00
\$ / R	11.48	Put	Foreign Exchange Future	22.89080	0.02289	30.88760	0.03089	22.891	13.06	0.06	0.00	0.00	0	5,200.00
\$ / R	11.50	Put	Foreign Exchange Future	23.65690	0.02366	31.95770	0.03196	23.657	12.99	0.06	0.00	0.00	0	45,000.00
\$ / R	11.60	Put	Foreign Exchange Future	32.41330	0.03241	42.50890	0.04251	32.413	13.10	0.08	0.00	0.00	0	2,000.00
\$ / R	11.75	Put	Foreign Exchange Future	50.00520	0.05001	63.15110	0.06315	50.005	13.27	0.11	0.00	0.00	0	93,314.00
\$ / R	11.85	Put	Foreign Exchange Future	65.19720	0.06520	80.55760	0.08056	65.197	13.39	0.13	0.00	0.00	0	48,200.00
\$ / R	11.90	Put	Foreign Exchange Future	73.95370	0.07395	90.46530	0.09047	73.954	13.44	0.15	0.00	0.00	0	3,000.00
\$ / R	12.00	Put	Foreign Exchange Future	93.97010	0.09397	112.85230	0.11285	93.970	13.56	0.18	0.00	0.00	0	13,300.00
\$ / R	12.25	Put	Foreign Exchange Future	160.97940	0.16098	187.56490	0.18756	160.979	13.88	0.26	0.00	0.00	0	40,000.00
\$ / R	12.25	Call	Foreign Exchange Future	728.87940	0.72888	686.36490	0.68636	728.879	13.88	0.74	0.00	0.00	0	500.00
\$ / R	12.30	Put	Foreign Exchange Future	177.65070	0.17765	205.89060	0.20589	177.651	13.96	0.28	0.00	0.00	0	100.00
\$ / R	12.38	Put	Foreign Exchange Future	206.51380	0.20651	237.40750	0.23741	206.514	14.08	0.31	0.00	0.00	0	60,000.00
\$ / R	12.40	Put	Foreign Exchange Future	214.15140	0.21415	245.70950	0.24571	214.151	14.11	0.32	0.00	0.00	0	250.00
\$ / R	12.50	Call	Foreign Exchange Future	572.79780	0.57280	538.54500	0.53855	572.798	14.27	0.64	0.00	0.00	0	4,600.00
\$ / R	12.50	Put	Foreign Exchange Future	254.89780	0.25490	289.74500	0.28974	254.898	14.27	0.36	0.00	0.00	0	34,000.00
\$ / R	12.58	Put	Foreign Exchange Future	290.54000	0.29054	327.97360	0.32797	290.540	14.39	0.39	0.00	0.00	0	8,000.00
\$ / R	12.61	Put	Foreign Exchange Future	304.59930	0.30460	342.98530	0.34299	304.599	14.43	0.40	0.00	0.00	0	13,231.00
\$ / R	12.65	Put	Foreign Exchange Future	323.92930	0.32393	363.56970	0.36357	323.929	14.50	0.42	0.00	0.00	0	1,550.00
\$ / R	12.77	Call	Foreign Exchange Future	433.74270	0.43374	408.30100	0.40830	433.743	14.68	0.53	0.00	0.00	0	5,200.00
\$ / R	12.80	Call	Foreign Exchange Future	420.12340	0.42012	396.12220	0.39612	420.123	14.73	0.52	0.00	0.00	0	50.00
\$ / R	12.85	Put	Foreign Exchange Future	431.32560	0.43133	477.76780	0.47777	431.326	14.84	0.50	0.00	0.00	0	750.00
\$ / R	13.00	Call	Foreign Exchange Future	342.15840	0.34216	323.23680	0.32324	342.158	15.18	0.45	0.00	0.00	0	30,000.00
\$ / R	13.20	Call	Foreign Exchange Future	278.06790	0.27807	263.41090	0.26341	278.068	15.63	0.38	0.00	0.00	0	4,000.00
\$ / R	13.25	Call	Foreign Exchange Future	263.98070	0.26398	250.26600	0.25027	263.981	15.74	0.37	0.00	0.00	0	1,250.00
\$ / R	13.25	Put	Foreign Exchange Future	696.08070	0.69608	751.46600	0.75147	696.081	15.74	0.63	0.00	0.00	0	73,314.00
\$ / R	13.30	Call	Foreign Exchange Future	250.60520	0.25061	237.78240	0.23778	250.605	15.86	0.35	0.00	0.00	0	1,500.00
\$ / R	13.50	Call	Foreign Exchange Future	203.55350	0.20355	193.63300	0.19363	203.553	16.31	0.30	0.00	0.00	0	3,000.00
\$ / R	13.65	Call	Foreign Exchange Future	174.18050	0.17418	165.96430	0.16596	174.180	16.64	0.26	0.00	0.00	0	1,464.00

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	15.97	Call	12.14260	0.01214	11.63760	0.01164	12.143	19.82	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	10.90020	0.01090	10.46540	0.01047	10.900	19.82	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	9.32840	0.00933	8.98000	0.00898	9.328	19.82	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	7.36050	0.00736	7.11600	0.00712	7.360	19.82	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.83580	12.83580	12.76670	12.76670		14.86	0.00	0.00	0	2,695.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,134.23680	1.13424	1,195.73260	1.19573	1,134.237	16.91	0.76	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	10.05040	0.01005	9.25190	0.00925	10.050	19.47	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	4.02290	0.00402	3.75750	0.00376	4.023	19.31	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.87980	12.87980	12.81080	12.81080		14.91	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.88630	12.88630	12.81730	12.81730		14.89	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.88960	12.88960	12.82060	12.82060		14.90	0.00	0.00	0	3,113.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,140.33720	1.14034	1,199.63050	1.19963	1,140.337	16.66	0.72	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	27.72730	0.02773	27.41930	0.02742	27.727	20.96	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	17.10570	0.01711	16.27810	0.01628	17.106	21.40	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.89770	12.89770	12.82880	12.82880		14.88	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	109.85420	0.10985	127.11750	0.12712	109.854	13.53	0.17	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,189.50910	1.18951	1,248.93560	1.24894	1,189.509	16.74	0.73	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	24.12570	0.02413	22.50600	0.02251	24.126	21.42	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.91080	12.91080	12.84180	12.84180		14.87	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.91560	12.91560	12.84670	12.84670		14.89	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	19.07450	0.01907	20.39340	0.02039	19.075	14.77	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	73.73850	0.07374	86.71390	0.08671	73.739	13.33	0.12	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	410.14080	0.41014	391.21150	0.39121	410.141	15.48	0.43	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.93850	12.93850	12.86960	12.86960		14.95	0.00	0.00	0	2,812.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,145.40920	1.14541	1,203.01200	1.20301	1,145.409	16.49	0.69	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	39.85730	0.03986	40.21790	0.04022	39.857	21.16	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	23.83710	0.02384	22.56130	0.02256	23.837	21.42	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.95640	12.95640	12.88740	12.88740		14.92	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,031.76310	1.03176	1,087.27480	1.08727	1,031.763	16.16	0.65	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	80.26690	0.08027	77.87830	0.07788	80.267	19.31	0.10	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.96130	12.96130	12.89230	12.89230		14.93	0.00	0.00	0	25,881.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	82.88200	0.08288	95.78430	0.09578	82.882	13.33	0.13	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	102.19860	0.10220	117.52140	0.11752	102.199	13.42	0.15	0.00	0	232,078.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	282.35090	0.28235	311.80600	0.31181	282.351	14.07	0.31	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	332.47860	0.33248	364.94520	0.36495	332.479	14.26	0.35	0.00	0	10,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	793.77860	0.79378	757.24520	0.75725	793.779	14.26	0.65	0.00	0	232,078.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	392.05390	0.39205	427.72390	0.42772	392.054	14.45	0.38	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	551.98870	0.55199	527.50420	0.52750	551.989	15.02	0.51	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	477.20330	0.47720	456.56020	0.45656	477.203	15.37	0.46	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	460.12960	0.46013	440.37780	0.44038	460.130	15.46	0.45	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	383.59620	0.38360	367.89640	0.36790	383.596	15.89	0.39	0.00	0	232,078.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	309.62140	0.30962	297.60550	0.29761	309.621	16.44	0.32	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	278.75960	0.27876	268.14880	0.26815	278.760	16.71	0.30	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	269.24900	0.26925	259.06910	0.25907	269.249	16.80	0.29	0.00	0	1,500.00

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 14/12/2018	Foreign Exchange Future	15.00	Call	131.84480	0.13184	127.04960	0.12705	131.845	18.30	0.15	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	72.14190	0.07214	70.04000	0.07004	72.142	19.80	0.09	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.98910	12.98910	12.91990	12.91990		14.94	0.00	0.00	0	1,580.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,149.51300	1.14951	1,206.13370	1.20613	1,149.513	16.32	0.66	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	53.60060	0.05360	49.79790	0.04980	53.601	21.36	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	30.95020	0.03095	28.61840	0.02862	30.950	21.36	0.04	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry			13.03970	13.03970	12.97030	12.97030		14.98	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry			13.06100	13.06100	12.99140	12.99140		14.96	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.08550	13.08550	13.01580	13.01580		15.02	0.00	0.00	0	1,225.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.11500	13.11500	13.04520	13.04520		14.99	0.00	0.00	0	4,948.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	9.99110	0.00999	9.80270	0.00980	9.991	13.03	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	142.00580	0.14201	159.06260	0.15906	142.006	13.40	0.16	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	223.82940	0.22383	246.93200	0.24693	223.829	13.67	0.23	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	504.09070	0.50409	541.78030	0.54178	504.091	14.48	0.39	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	578.21820	0.57822	557.54770	0.55755	578.218	15.52	0.46	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	328.39260	0.32839	317.32850	0.31733	328.393	17.13	0.28	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	221.11180	0.22111	213.41020	0.21341	221.112	18.03	0.20	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			13.12980	13.12980	13.05990	13.05990		15.05	0.00	0.00	0	4,414.00
\$ / R	On 30/04/2019	Any day expiry			13.18560	13.18560	13.11540	13.11540		15.07	0.00	0.00	0	1,225.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	648.43580	0.64844	690.65010	0.69065	648.436	14.77	0.43	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	644.78300	0.64478	623.44950	0.62345	644.783	15.49	0.47	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.25750	13.25750	13.18700	13.18700		15.15	0.00	0.00	0	3,087.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	16.75490	0.01675	18.66550	0.01867	16.755	11.34	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	337.31730	0.33732	364.98460	0.36498	337.317	13.96	0.27	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	440.71610	0.44072	427.68880	0.42769	440.716	17.01	0.32	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.52110	13.52110	13.45120	13.45120		15.77	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	119.40390	0.11940	115.98030	0.11598	119.404	20.84	0.08	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.79100	13.79100	13.72400	13.72400		16.12	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.89390	13.89390	13.82640	13.82640		16.29	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.00120	14.00120	13.93330	13.93330		16.43	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.66640	12.66640	12.59800	12.59800		14.65	0.00	126,664.00	10	429.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.81790	12.81790	12.74880	12.74880		14.73	0.00	0.00	0	47.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.96130	12.96130	12.89230	12.89230		14.93	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.25750	13.25750	13.18700	13.18700		15.15	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.87430	16.87430	16.73620	16.73620		14.42	0.00	22,189,704.50	1,315	436,736.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	671.26020	0.67126	800.81040	0.80081	671.260	15.67	0.85	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	0.39370	0.00039	0.45060	0.00045	0.394	28.17	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.15230	17.15230	17.01250	17.01250		14.67	0.00	53,172,130.00	3,100	18,594.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.42020	17.42020	17.27960	17.27960		14.92	0.00	17,420,200.00	1,000	7,517.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.71250	17.71250	17.56900	17.56900		15.32	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.98460	17.98460	17.83670	17.83670		15.55	0.00	0.00	0	5,465.00

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		0.11683	0.11683		0.11582	0.11582		22.40	0.00	0.00	0	8,296.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11900	0.11900		0.11798	0.11798		17.52	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.12117	0.12117		0.12013	0.12013		15.52	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12584	0.12584		0.12472	0.12472		20.81	0.00	0.00	0	0.00
€ / R	On 18/06/2018	Foreign Exchange Future		14.80150	14.80150		14.64540	14.64540		13.62	0.00	71,846,481.00	4,854	112,445.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1.32060	0.00132	2.75890	0.00276	1.321	17.04	0.01	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	3.09490	0.00309	5.37300	0.00537	3.095	15.70	0.02	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	6.72110	0.00672	12.36700	0.01237	6.721	14.51	0.04	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	24.01020	0.02401	47.68960	0.04769	24.010	13.96	0.11	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	531.52860	0.53153	403.89580	0.40390	531.529	13.93	0.87	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	447.24980	0.44725	330.80210	0.33080	447.250	13.87	0.82	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	105.89540	0.10590	73.19740	0.07320	105.895	14.30	0.34	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	500.44770	0.50045	640.46900	0.64047	500.448	15.15	0.81	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	16.76780	0.01677	12.12330	0.01212	16.768	16.48	0.07	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	5.88120	0.00588	4.44570	0.00445	5.881	17.94	0.03	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,640.40730	1.64041	1,796.23510	1.79624	1,640.407	19.76	0.99	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.14050	0.00014	0.13300	0.00013	0.141	31.15	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.00390	0.00000	0.00170	0.00000	0.004	35.17	0.00	0.00	0	50,948.00
€ / R	On 16/07/2018	Any day expiry		14.89070	14.89070		14.73420	14.73420		13.68	0.00	0.00	0	34.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.08630	15.08630		14.92770	14.92770		13.94	0.00	5,008,651.60	332	60,908.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	19.85310	0.01985	29.25900	0.02926	19.853	12.33	0.05	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	120.01270	0.12001	164.98770	0.16499	120.013	12.80	0.20	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	986.66590	0.98667	1,113.38000	1.11338	986.666	15.36	0.71	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	92.22410	0.09222	76.70210	0.07670	92.224	16.85	0.14	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	8.80810	0.00881	8.06920	0.00807	8.808	21.26	0.01	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future		15.36640	15.36640		15.20550	15.20550		14.10	0.00	0.00	0	8,375.00
€ / R	On 18/03/2019	Foreign Exchange Future		15.67830	15.67830		15.51060	15.51060		14.14	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future		15.96260	15.96260		15.78900	15.78900		14.21	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap		94.72000	94.72000		94.68000	94.68000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		91.71000	91.71000		91.67000	91.67000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		90.42000	90.42000		90.38000	90.38000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		92.55000	92.55000		92.51000	92.51000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		96.30000	96.30000		96.25000	96.25000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		94.82000	94.82000		94.78000	94.78000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		96.87000	96.87000		96.82000	96.82000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		100.57000	100.57000		100.52000	100.52000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		100.90000	100.90000		100.86000	100.86000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		96.12000	96.12000		96.07000	96.07000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap		101.57000	101.57000		101.52000	101.52000			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

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
1Y STND	On 20/12/2018	Interest Rate Swap	100.50000	100.50000	100.50000	100.50000	100.50000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.52000	99.52000	99.52000	99.52000	99.52000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.22000	100.22000	100.21000	100.21000					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.59000	98.59000	98.59000	98.59000	98.59000				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.51000	98.51000	98.51000	98.51000	98.51000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.88000	98.88000	98.88000	98.88000	98.88000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.27000	99.27000	99.26000	99.26000					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.67000	99.67000	99.67000	99.67000	99.67000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.08000	100.08000	100.07000	100.07000					0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	101.03000	101.03000	101.02000	101.02000					0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.79000	98.79000	98.77000	98.77000					0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.67000	100.67000	100.65000	100.65000					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.23000	96.23000	96.21000	96.21000					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.43000	95.43000	95.40000	95.40000					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.60000	94.60000	94.57000	94.57000					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.76000	94.76000	94.72000	94.72000					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.93000	96.93000	96.90000	96.90000					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.04000	97.04000	97.01000	97.01000					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.23000	98.23000	98.19000	98.19000					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.42000	100.42000	100.38000	100.38000					0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.66000	101.66000	101.63000	101.63000					0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.76000	96.76000	96.72000	96.72000					0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	101.07000	101.07000	101.03000	101.03000					0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	588.95300	588.95300	589.04800	589.04800					0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	599.49300	599.49300	599.58900	599.58900					0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	611.12600	611.12600	611.22300	611.22300					0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	687.47500	687.47500	687.65200	687.65200					0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	699.77800	699.77800	699.95800	699.95800					0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	713.35700	713.35700	713.53900	713.53900					0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	626.13400	626.13400	626.41800	626.41800					0.00	0.00	0	878.00
ALBI	On 01/11/2018	Index Future	637.34000	637.34000	637.62800	637.62800					0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	649.70700	649.70700	650.00000	650.00000					0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.59250	9.59250	9.51710	9.51710				11.91	0.00	5,275,875.00	550	15,640.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.71300	9.71300	9.63660	9.63660				12.03	0.00	1,456,950.00	150	800.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.83060	9.83060	9.75230	9.75230				12.32	0.00	0.00	0	11,412.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.07780	10.07780	9.99440	9.99440				13.10	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.76910	9.76910	9.78650	9.78650				13.03	0.00	0.00	0	2,080.00

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
CAD / R	On 14/12/2018	Foreign Exchange Future	10.03560		10.03560		10.05080	10.05080		13.38	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.89540		12.89540		12.74790	12.74790		12.92	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.15690		13.15690		13.00660	13.00660		13.01	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.41650		13.41650		13.26330	13.26330		13.39	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.96520		13.96520		13.80170	13.80170		13.90	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.97580		1.97580		1.96300	1.96300		13.57	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.99150		1.99150		1.97840	1.97840		13.32	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.00700		2.00700		1.99370	1.99370		13.39	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.03900		2.03900		2.02460	2.02460		14.17	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	1.99130		1.99130		1.96950	1.96950		13.22	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.02970		2.02970		2.00760	2.00760		13.33	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.06820		2.06820		2.04580	2.04580		13.38	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.21360		2.21360		2.18950	2.18950		14.96	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	10.65054		79.52744		10.64143	79.58321			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.75722		77.16217		10.74781	77.21882			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.87889		78.65901		10.86913	78.71666			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	10.84858		82.50633		10.84457	82.53454			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	10.95136		79.72283		10.94722	79.75147			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.06456		81.26903		11.06028	81.29812			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	622.13300		622.13300		622.42100	622.42100			0.00	0.00	0	472.00
GOVI	On 01/11/2018	GOVI	633.26700		633.26700		633.55900	633.55900			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	645.55500		645.55500		645.85200	645.85200			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.61530		1.61530		1.60620	1.60620		14.09	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
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.63740	1.63740		1.62830	1.62830		14.97	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.65810	1.65810		1.64920	1.64920		14.83	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.75120	1.75120		1.74170	1.74170		15.53	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		134.45969	134.45969		134.12750	134.12750			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		136.89090	136.89090		136.55244	136.55244			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		138.16234	138.16234		137.81706	137.81706			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		102.78114	102.78114		102.38556	102.38556			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future		103.59004	103.59004		103.18717	103.18717			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		105.62184	105.62184		105.21089	105.21089			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		106.80118	106.80118		106.53222	106.53222			0.00	70,488,778.80	660	7,981.00
I2033	On 01/11/2018	Bond Future		107.61120	107.61120		107.33738	107.33738			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		109.72197	109.72197		109.44246	109.44246			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		128.45010	128.45010		127.74729	127.74729			0.00	0.00	0	8,997.00
I2038	On 01/11/2018	Bond Future		130.77258	130.77258		130.05673	130.05673			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		131.74730	131.74730		131.01741	131.01741			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		121.04923	121.04923		120.81253	120.81253			0.00	0.00	0	10,876.00
I2046	On 01/11/2018	Bond Future		121.58883	121.58883		121.34765	121.34765			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		123.97356	123.97356		123.72742	123.72742			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		126.66596	126.66596		126.11616	126.11616			0.00	0.00	0	9,567.00
I2050	On 01/11/2018	Bond Future		128.95611	128.95611		128.39627	128.39627			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		129.71407	129.71407		129.14296	129.14296			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/08/2018	Index Future		258.38700	258.38700		257.68300	257.68300			0.00	0.00	0	861.00
IGOV	On 01/11/2018	Index Future		263.06000	263.06000		262.34300	262.34300			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future		268.22000	268.22000		267.48800	267.48800			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
KES / R	On 18/06/2018	Foreign Exchange Future			0.12450		0.12450		0.12380	0.12380			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.12400		0.12400		0.12340	0.12340			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.12330		0.12330		0.12240	0.12240			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12170		0.12170		0.12010	0.12010			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.55000		1.55000		1.53790	1.53790		13.42	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.57440		1.57440		1.56200	1.56200		13.32	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.59790		1.59790		1.58550	1.58550		13.74	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.64610		1.64610		1.63280	1.63280		14.15	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.89290		8.89290		8.79310	8.79310		12.86	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.00050		9.00050		8.89950	8.89950		12.98	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.10510		9.10510		9.00280	9.00280		13.24	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.60880		9.60880		9.50100	9.50100		14.33	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.27000		1.27000		1.26220	1.26220			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.27800		1.27800		1.27070	1.27070			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.28660		1.28660		1.27880	1.27880			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34250		1.34250		1.33470	1.33470			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33220		1.33220		1.32850	1.32850			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.33820		1.33820		1.33440	1.33440			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.16860		1.16860		1.16250	1.16250			0.00	0.00	0	280.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.17700		1.17700		1.17090	1.17090			0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.55920		8.55920	0.11652	8.63380	8.63380		15.73	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.79	Call	375.96780		0.03760	0.11652	589.25170	0.05893	375.968	15.50	0.22	0.00	0	50,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,509.04250		0.35090	0.11652	2,895.62490	0.28956	3,509.043	15.40	0.86	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.40330		8.40330	0.11652	8.47630	8.47630		16.08	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	2,082.46550		0.20825	0.11652	1,905.42730	0.19054	2,082.465	17.23	0.36	0.00	0	50,000.00
R186	On 02/08/2018	Bond Future			8.57456		112.66361		8.57009	112.69186		7.04	0.00	41,460,208.48	368	102,667.00
R186	On 02/08/2018	Bond Future	7.50	Call	8.07000		0.00807		11.86000	0.01186	8.070	6.11	0.01	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	489.58000		0.48958		540.97000	0.54097	489.580	6.72	0.26	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.50	Put	1,549.97000		1.54997		1,587.60000	1.58760	1,549.970	6.95	0.55	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.63301		114.67980		8.62837	114.70835		7.30	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	599.70000		0.59970		605.79000	0.60579	599.700	6.82	0.21	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,654.44000		1.65444		1,665.65000	1.66565	1,654.440	7.19	0.43	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,073.45000		1.07345		1,058.45000	1.05845	1,073.450	7.80	0.29	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.69955		111.59933		8.69469	111.62835		7.68	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/08/2018	Bond Future			303.64925		303.64925		302.84553	302.84553			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			309.13988		309.13988		308.32110	308.32110			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			307.84667		307.84667		307.01146	307.01146			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			241.49231		241.49231		241.19800	241.19800			0.00	0.00	0	21,940.00
R202	On 01/11/2018	Bond Future			245.85911		245.85911		245.55916	245.55916			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			246.77398		246.77398		246.46771	246.46771			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			7.96530		102.55023		7.96058	102.56792		3.98	0.00	10,049,922.54	98	33,849.00
R2023	On 01/11/2018	Bond Future			8.01685		100.45924		8.01183	100.47715		4.04	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.07958		102.40818		8.07421	102.42628		3.96	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			8.99302		93.12882		8.98860	93.15857		9.46	0.00	0.00	0	41,311.00
R2030	On 02/08/2018	Bond Future	8.51	Call	316.15000		0.31615		360.48000	0.36048	316.150	8.85	0.17	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	1,183.88000		1.18388		1,256.40000	1.25640	1,183.880	9.35	0.45	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	418.00000		0.41800		453.87000	0.45387	418.000	10.19	0.19	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.05053		94.79521		9.04597	94.82539		9.89	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.11574		92.62475		9.11102	92.65539		10.46	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			9.16105		95.87246		9.16172	95.86756		10.17	0.00	11,888,185.04	124	32,467.00
R2032	On 01/11/2018	Bond Future			9.22200		93.43303		9.22270	93.42798		11.08	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.28995		95.24544		9.29069	95.24020		11.24	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			9.27993		100.45477		9.27547	100.49121		11.04	0.00	0.00	0	66,917.00
R2035	On 01/11/2018	Bond Future			9.34087		97.75627		9.33627	97.79334		12.06	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.40989		99.65269		9.40515	99.69029		12.21	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.36238		92.64499		9.35796	92.68129		12.15	0.00	64,017,688.09	691	56,322.00
R2037	On 01/11/2018	Bond Future			9.41916		94.30273		9.41462	94.33957		12.70	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.48293		91.87220		9.47827	91.90950		13.47	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			6.48155		101.54758		6.49316	101.54330		0.22	0.00	10,357,853.16	102	10,173.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future			9.44238		96.12801		9.43286	96.21219		12.78	0.00	0.00	0	22,514.00
R2040	On 01/11/2018	Bond Future			9.49919		97.84808		9.48940	97.93366		13.36	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	491.85000		0.49185		516.90000	0.51690	491.850	12.17	0.13	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	1,832.94000		1.83294		1,887.04000	1.88704	1,832.940	12.88	0.35	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future			9.56293		95.23564		9.55283	95.32277		14.19	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			9.48618		93.13379		9.47665	93.21949		13.50	0.00	0.00	0	34,441.00
R2044	On 01/11/2018	Bond Future			9.54136		94.80022		9.53156	94.88740		14.12	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.60314		92.25399		9.59304	92.34274		15.00	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			9.45689		96.80456		9.44729	96.89377		13.43	0.00	96,804,560.00	1,000	99,820.00
R2048	On 01/11/2018	Bond Future			9.51269		94.10408		9.50282	94.19481		14.70	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.57541		95.92966		9.56524	96.02199		14.91	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			7.41054		100.23079		7.39417	100.25272		0.94	0.00	0.00	0	20,979.00
R207	On 01/11/2018	Bond Future			7.43398		102.02438		7.41416	102.04657		0.88	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			7.47091		100.35863		7.44522	100.38113		0.83	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			7.65372		100.23662		7.63814	100.27287		1.94	0.00	8,820,822.56	88	29,596.00
R208	On 01/11/2018	Bond Future			7.70010		98.63082		7.68279	98.66763		1.97	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.75962		100.54419		7.74000	100.58159		1.93	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future			9.28691		76.07612		9.27731	76.14240		12.22	0.00	0.00	0	76,685.00
R209	On 02/08/2018	Bond Future	8.46	Call	66.92000		0.06692		86.63000	0.08663	66.920	10.89	0.05	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	79.32000		0.07932		101.42000	0.10142	79.320	10.93	0.06	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,639.85000		3.63985		3,631.34000	3.63134	3,639.850	11.47	0.80	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	615.63000		0.61563		687.62000	0.68762	615.630	11.68	0.28	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,809.35000		1.80935		1,836.97000	1.83697	1,809.350	12.08	0.55	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,121.56000		1.12156		1,157.19000	1.15719	1,121.560	12.47	0.39	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,158.22000		3.15822		3,259.53000	3.25953	3,158.220	12.91	0.74	0.00	0	435.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/08/2018	Bond Future	10.21	Put	150.14000	0.15014	168.94000	0.16894	150.140	13.94	0.07	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	14.51000	0.01451	18.40000	0.01840	14.510	14.11	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.34135	74.28978	9.33149	74.35711		13.40	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,100.28000	1.10028	1,075.21000	1.07521	1,100.280	14.60	0.25	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.40155	75.73086	9.39139	75.79942		13.66	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			190.06288	190.06288	189.57414	189.57414			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			190.99938	190.99938	190.50146	190.50146			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			194.74549	194.74549	194.23752	194.23752			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			155.00323	155.00323	154.84352	154.84352			0.00	0.00	0	4,575.00
R212	On 01/11/2018	Bond Future			157.80581	157.80581	157.64299	157.64299			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			158.74718	158.74718	158.58098	158.58098			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			9.07359	87.67537	9.06910	87.70508		9.98	0.00	1,402,805.92	16	30,574.00
R213	On 01/11/2018	Bond Future			9.13302	85.69814	9.12840	85.72825		10.89	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.20066	87.36067	9.19588	87.39128		11.06	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			9.42649	75.65649	9.42198	75.68915		13.10	0.00	15,736,549.92	208	31,259.00
R214	On 01/11/2018	Bond Future			9.48176	73.71744	9.47714	73.75055		14.34	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future			9.54387	75.14756	9.53912	75.18121		14.62	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			9.46930	9.46930	9.39930	9.39930		12.26	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.60290	9.60290	9.53110	9.53110		12.57	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			9.73060	9.73060	9.65860	9.65860		12.77	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.29280	10.29280	10.21770	10.21770		13.54	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future			2.77140	2.77140	2.79770	2.79770		21.00	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future			2.70730	2.70730	2.73340	2.73340		18.60	0.00	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
TRY / R	On 14/12/2018	Foreign Exchange Future	2.64310	2.64310		2.66740	2.66740		17.63	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.59380	2.59380		2.62000	2.62000		16.24	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.21570	1.21570		1.21150	1.21150			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.18090	1.18090		1.18340	1.18340			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.14750	1.14750		1.15510	1.15510			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.06850	1.06850		1.08850	1.08850			0.00	0.00	0	0.00
Total for Derivatives :											1,491,782,798.81	92,325	6 908 541.00
Grand Total:											1,491,782,798.81	92,325	6 908 541.00