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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/06/2018

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 08/06/2018	Any day expiry	12.65440	12.65440		12.64970	12.64970		14.75	0.00	0.00	0	1,746.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	53.05900	0.05306	58.74910	0.05875	53.059	15.79	0.30	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			12.67120	12.67120	12.66640	12.66640	14.66	0.00	346,531,977.60	27,348	1,181,320.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.16920	0.00017	0.25990	0.00026	0.169	21.43	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	0.33090	0.00033	0.51030	0.00051	0.331	20.06	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,321.75790	1.32176	1,317.25860	1.31726	1,321.758	19.04	1.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,221.98780	1.22199	1,217.59980	1.21760	1,221.988	18.33	1.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	0.93340	0.00093	1.40860	0.00141	0.933	17.96	0.01	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	1.32050	0.00132	1.95480	0.00195	1.321	17.23	0.01	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	2.26900	0.00227	3.25490	0.00325	2.269	16.13	0.01	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	2.44360	0.00244	3.48980	0.00349	2.444	15.98	0.02	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	2.73340	0.00273	3.87740	0.00388	2.733	15.76	0.02	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	4.00270	0.00400	5.54460	0.00554	4.003	15.03	0.03	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	677.13590	0.67714	674.41470	0.67441	677.136	14.29	0.96	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	5.93590	0.00594	8.01470	0.00801	5.936	14.29	0.04	0	38,700.00

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	12.06	Put	8.90550	0.00891	11.52270	0.01152	8.905	14.33	0.05	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	13.03010	0.01303	16.23690	0.01624	13.030	14.36	0.07	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	14.71310	0.01471	18.12440	0.01812	14.713	14.37	0.08	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	536.81900	0.53682	535.53370	0.53553	536.819	14.38	0.91	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	15.61900	0.01562	19.13370	0.01913	15.619	14.38	0.09	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	492.05480	0.49205	491.29070	0.49129	492.055	14.41	0.89	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	465.81780	0.46582	465.36600	0.46537	465.818	14.42	0.88	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	448.61220	0.44861	448.36620	0.44837	448.612	14.43	0.86	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	27.41220	0.02741	31.96620	0.03197	27.412	14.43	0.14	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	406.69360	0.40669	406.94410	0.40694	406.694	14.46	0.83	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	35.49360	0.03549	40.54410	0.04054	35.494	14.46	0.17	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	57.01430	0.05701	62.92770	0.06293	57.014	14.52	0.24	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	292.01740	0.29202	293.46740	0.29347	292.017	14.55	0.72	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	258.05460	0.25805	259.76500	0.25977	258.055	14.57	0.67	0.00	0	3,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	86.85460	0.08685	93.36500	0.09336	86.855	14.57	0.33	0.00	0	115,230.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Put	105.24720	0.10525	111.93430	0.11193	105.247	14.60	0.37	380,130,321.60	80,000	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	226.44720	0.22645	228.33430	0.22833	226.447	14.60	0.63	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Call	128.68710	0.12869	131.26260	0.13126	128.687	15.09	0.43	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	207.48710	0.20749	214.86260	0.21486	207.487	15.09	0.57	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	357.15720	0.35716	364.87540	0.36488	357.157	15.99	0.74	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	60.30770	0.06031	63.18810	0.06319	60.308	16.16	0.24	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	389.10770	0.38911	396.78810	0.39679	389.108	16.16	0.76	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	430.28260	0.43028	437.88340	0.43788	430.283	16.38	0.79	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	533.81510	0.53382	541.12610	0.54113	533.815	16.89	0.85	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	560.56880	0.56057	567.79250	0.56779	560.569	17.02	0.86	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	651.72930	0.65173	658.64800	0.65865	651.729	17.45	0.90	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	19.34440	0.01934	21.17710	0.02118	19.344	17.64	0.09	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	802.07270	0.80207	808.17380	0.80817	802.073	18.05	0.94	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	821.19070	0.82119	827.20960	0.82721	821.191	18.12	0.94	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	840.36650	0.84037	846.30710	0.84631	840.366	18.20	0.94	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	975.93990	0.97594	981.43910	0.98144	975.940	18.72	0.96	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,083.69080	1.08369	1,088.95200	1.08895	1,083.691	19.13	0.97	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,132.92050	1.13292	1,138.09900	1.13810	1,132.921	19.32	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,142.78200	1.14278	1,147.94540	1.14795	1,142.782	19.35	0.98	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,162.51900	1.16252	1,167.65390	1.16765	1,162.519	19.43	0.98	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,172.39420	1.17239	1,177.51560	1.17752	1,172.394	19.46	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,231.73040	1.23173	1,236.78020	1.23678	1,231.730	19.69	0.98	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	2.17730	0.00218	2.41380	0.00241	2.177	20.17	0.01	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,330.97730	1.33098	1,336.01380	1.33601	1,330.977	20.17	0.99	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,430.43060	1.43043	1,435.44850	1.43545	1,430.431	20.65	0.99	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,579.87320	1.57987	1,584.86000	1.58486	1,579.873	21.37	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	0.51720	0.00052	0.65070	0.00065	0.517	22.71	0.00	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	0.33510	0.00034	0.44140	0.00044	0.335	23.57	0.00	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	0.26640	0.00027	0.36010	0.00036	0.266	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	0.14060	0.00014	0.20520	0.00021	0.141	25.49	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.13240	0.00013	0.19480	0.00019	0.132	25.63	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.11730	0.00012	0.17190	0.00017	0.117	26.08	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.11610	0.00012	0.15800	0.00016	0.116	26.75	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.11490	0.00011	0.13900	0.00014	0.115	27.82	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.11460	0.00011	0.13040	0.00013	0.115	28.40	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.11450	0.00011	0.12700	0.00013	0.114	28.65	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.11540	0.00012	0.10320	0.00010	0.115	30.81	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.12030	0.00012	0.08170	0.00008	0.120	33.88	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.12500	0.00013	0.07320	0.00007	0.125	35.71	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.12580	0.00013	0.07220	0.00007	0.126	35.95	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.11270	0.00011	0.06250	0.00006	0.113	36.29	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.10310	0.00010	0.05680	0.00006	0.103	36.29	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.06990	0.00007	0.03740	0.00004	0.070	36.29	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.03060	0.00003	0.01540	0.00002	0.031	36.29	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.02380	0.00002	0.01180	0.00001	0.024	36.29	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.01230	0.00001	0.00580	0.00001	0.012	36.29	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.00710	0.00001	0.00320	0.00000	0.007	36.29	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.67460	12.67460	12.66980	12.66980		14.75	0.00	0.00	0	5,947.00
\$ / R	On 29/06/2018	Any day expiry			12.68970	12.68970	12.68480	12.68480		14.84	0.00	0.00	0	3,981.00
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	39.39110	0.03939	42.45380	0.04245	39.391	13.65	0.15	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	96.86990	0.09687	101.43500	0.10143	96.870	14.20	0.30	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	100.34800	0.10035	104.97120	0.10497	100.348	14.22	0.31	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	107.54400	0.10754	112.28140	0.11228	107.544	14.27	0.32	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	296.63550	0.29664	296.73580	0.29674	296.635	14.39	0.64	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	279.23850	0.27924	279.48060	0.27948	279.238	14.47	0.62	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	273.60060	0.27360	273.88820	0.27389	273.601	14.49	0.61	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	241.46480	0.24146	241.99120	0.24199	241.465	14.64	0.56	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	146.84610	0.14685	148.01520	0.14802	146.846	15.43	0.39	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,125.23840	1.12524	1,131.10240	1.13110	1,125.238	18.63	0.95	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.45340	0.00045	0.50900	0.00051	0.453	25.44	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.45430	0.00045	0.55460	0.00055	0.454	28.77	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.69470	12.69470	12.68980	12.68980		14.64	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	8.61770	0.00862	10.13460	0.01013	8.618	14.44	0.04	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	124.82210	0.12482	129.70300	0.12970	124.822	14.19	0.35	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	87.76480	0.08776	88.88420	0.08888	87.765	16.24	0.25	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry			12.70140	12.70140	12.69650	12.69650		14.73	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	27.13880	0.02714	29.58030	0.02958	27.139	13.40	0.11	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	37.86810	0.03787	38.55740	0.03856	37.868	17.86	0.11	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	28.75250	0.02875	29.39570	0.02940	28.753	18.26	0.09	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.72460	12.72460	12.71980	12.71980		14.74	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.73130	12.73130	12.72640	12.72640		14.82	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,734.42960	1.73443	1,739.37200	1.73937	1,734.430	18.96	0.96	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.06040	0.00206	2.04370	0.00204	2.060	23.02	0.01	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 25/07/2018	Any day expiry		12.73290	12.73290		12.72810	12.72810		14.84	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry		12.73630	12.73630		12.73140	12.73140		14.87	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry		12.74290	12.74290		12.73810	12.73810		14.81	0.00	0.00	0	2,515.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,122.01780	1.12202	1,126.44930	1.12645	1,122.018	17.79	0.86	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	2.93630	0.00294	2.98880	0.00299	2.936	21.78	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.58290	0.00258	2.29830	0.00230	2.583	24.13	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry		12.75450	12.75450		12.74970	12.74970		14.79	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	131.93230	0.13193	134.91720	0.13492	131.932	14.03	0.27	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,176.60980	1.17661	1,180.77360	1.18077	1,176.610	17.81	0.85	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	3.02980	0.00303	2.87820	0.00288	3.030	22.47	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry		12.76450	12.76450		12.75980	12.75980		14.74	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry		12.79450	12.79450		12.79000	12.79000		14.83	0.00	0.00	0	3,479.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,126.06090	1.12606	1,129.02400	1.12902	1,126.061	17.31	0.80	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	7.30650	0.00731	7.24360	0.00724	7.306	20.68	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	3.38730	0.00339	3.35580	0.00336	3.387	21.00	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		12.82250	12.82250		12.81790	12.81790		14.76	0.00	2,487,565.00	194	90,415.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	21.31660	0.02132	22.89080	0.02289	21.317	12.95	0.05	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	22.05210	0.02205	23.65690	0.02366	22.052	12.88	0.06	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	30.46920	0.03047	32.41330	0.03241	30.469	13.00	0.07	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	47.51860	0.04752	50.00520	0.05001	47.519	13.18	0.10	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	62.33910	0.06234	65.19720	0.06520	62.339	13.30	0.13	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	70.90910	0.07091	73.95370	0.07395	70.909	13.36	0.14	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	90.56290	0.09056	93.97010	0.09397	90.563	13.48	0.17	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	157.01040	0.15701	160.97940	0.16098	157.010	13.82	0.26	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	729.51040	0.72951	728.87940	0.72888	729.510	13.82	0.74	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	173.68120	0.17368	177.65070	0.17765	173.681	13.91	0.28	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	202.57940	0.20258	206.51380	0.20651	202.579	14.05	0.31	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.40	Put	210.23550	0.21024	214.15140	0.21415	210.235	14.08	0.32	0.00	0	250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	573.59620	0.57360	572.79780	0.57280	573.596	14.25	0.64	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	251.09620	0.25110	254.89780	0.25490	251.096	14.25	0.36	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	286.87110	0.28687	290.54000	0.29054	286.871	14.38	0.39	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	300.98930	0.30099	304.59930	0.30460	300.989	14.44	0.40	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	320.39900	0.32040	323.92930	0.32393	320.399	14.50	0.42	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	435.09150	0.43509	433.74270	0.43374	435.092	14.71	0.54	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	421.54660	0.42155	420.12340	0.42012	421.547	14.76	0.52	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	428.16440	0.42816	431.32560	0.43133	428.164	14.88	0.49	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	343.65800	0.34366	342.15840	0.34216	343.658	15.23	0.45	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	279.68060	0.27968	278.06790	0.27807	279.681	15.70	0.38	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	265.62020	0.26562	263.98070	0.26398	265.620	15.82	0.37	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	693.12020	0.69312	696.08070	0.69608	693.120	15.82	0.63	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	252.27370	0.25227	250.60520	0.25061	252.274	15.93	0.35	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	205.23440	0.20523	203.55350	0.20355	205.234	16.40	0.30	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	175.67270	0.17567	174.18050	0.17418	175.673	16.73	0.26	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	12.28480	0.01228	12.14260	0.01214	12.285	19.92	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	11.03530	0.01104	10.90020	0.01090	11.035	19.92	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	9.45360	0.00945	9.32840	0.00933	9.454	19.93	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	7.47150	0.00747	7.36050	0.00736	7.471	19.93	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.84040	12.84040	12.83580	12.83580		14.88	0.00	0.00	0	2,695.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,130.90160	1.13090	1,134.23680	1.13424	1,130.902	16.99	0.76	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	10.21700	0.01022	10.05040	0.01005	10.217	19.57	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	4.12780	0.00413	4.02290	0.00402	4.128	19.43	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.88450	12.88450	12.87980	12.87980		14.93	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.89110	12.89110	12.88630	12.88630		14.90	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.89430	12.89430	12.88960	12.88960		14.92	0.00	0.00	0	3,113.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,136.73680	1.13674	1,140.33720	1.14034	1,136.737	16.71	0.72	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	26.39610	0.02640	27.72730	0.02773	26.396	20.82	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	15.90920	0.01591	17.10570	0.01711	15.909	21.21	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.90250	12.90250	12.89770	12.89770		14.89	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	107.08800	0.10709	109.85420	0.10985	107.088	13.48	0.17	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,185.74470	1.18574	1,189.50910	1.18951	1,185.745	16.78	0.72	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	22.76350	0.02276	24.12570	0.02413	22.763	21.25	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.91560	12.91560	12.91080	12.91080		14.88	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.92050	12.92050	12.91560	12.91560		14.90	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	17.93190	0.01793	19.07450	0.01907	17.932	14.67	0.03	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	71.72160	0.07172	73.73850	0.07374	71.722	13.29	0.12	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	411.41060	0.41141	410.14080	0.41014	411.411	15.50	0.43	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.94330	12.94330	12.93850	12.93850		14.95	0.00	0.00	0	2,812.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,141.56910	1.14157	1,145.40920	1.14541	1,141.569	16.52	0.69	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	38.64520	0.03865	39.85730	0.03986	38.645	21.06	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	22.88980	0.02289	23.83710	0.02384	22.890	21.31	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.96120	12.96120	12.95640	12.95640		14.93	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,028.40710	1.02841	1,031.76310	1.03176	1,028.407	16.19	0.65	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	80.04500	0.08005	80.26690	0.08027	80.045	19.32	0.10	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.96600	12.96600	12.96130	12.96130		14.95	0.00	453,810.00	35	25,881.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	81.30000	0.08130	82.88200	0.08288	81.300	13.32	0.12	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	100.39080	0.10039	102.19860	0.10220	100.391	13.40	0.15	0.00	0	232,078.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	279.12770	0.27913	282.35090	0.28235	279.128	14.06	0.31	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	329.23310	0.32923	332.47860	0.33248	329.233	14.25	0.34	0.00	0	10,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	795.23310	0.79523	793.77860	0.79378	795.233	14.25	0.66	0.00	0	232,078.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	388.81320	0.38881	392.05390	0.39205	388.813	14.45	0.38	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	553.58510	0.55359	551.98870	0.55199	553.585	15.04	0.51	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	478.79550	0.47880	477.20330	0.47720	478.796	15.39	0.46	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	461.72350	0.46172	460.12960	0.46013	461.723	15.48	0.45	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	385.22330	0.38522	383.59620	0.38360	385.223	15.93	0.39	0.00	0	232,078.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	310.97280	0.31097	309.62140	0.30962	310.973	16.47	0.32	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	279.90850	0.27991	278.75960	0.27876	279.908	16.75	0.30	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	270.33650	0.27034	269.24900	0.26925	270.337	16.84	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	132.11790	0.13212	131.84480	0.13184	132.118	18.32	0.15	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	71.70760	0.07171	72.14190	0.07214	71.708	19.79	0.09	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.99340	12.99340	12.98910	12.98910		14.97	0.00	0.00	0	1,580.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,147.16000	1.14716	1,149.51300	1.14951	1,147.160	16.37	0.66	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	52.91630	0.05292	53.60060	0.05360	52.916	21.33	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	30.46660	0.03047	30.95020	0.03095	30.467	21.33	0.04	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry			13.04340	13.04340	13.03970	13.03970		15.03	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry			13.06440	13.06440	13.06100	13.06100		15.02	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.08860	13.08860	13.08550	13.08550		15.09	0.00	0.00	0	1,225.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.11770	13.11770	13.11500	13.11500		15.06	0.00	0.00	0	4,948.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	9.25450	0.00925	9.99110	0.00999	9.255	12.91	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	141.40870	0.14141	142.00580	0.14201	141.409	13.42	0.16	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	223.54270	0.22354	223.82940	0.22383	223.543	13.70	0.23	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	504.63640	0.50464	504.09070	0.50409	504.636	14.54	0.39	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	582.23730	0.58224	578.21820	0.57822	582.237	15.60	0.46	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	332.02600	0.33203	328.39260	0.32839	332.026	17.23	0.29	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	223.58360	0.22358	221.11180	0.22111	223.584	18.12	0.20	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			13.13220	13.13220	13.12980	13.12980		15.14	0.00	0.00	0	4,414.00
\$ / R	On 30/04/2019	Any day expiry			13.18720	13.18720	13.18560	13.18560		15.16	0.00	0.00	0	1,225.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	650.94500	0.65094	648.43580	0.64844	650.945	14.86	0.43	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	649.48280	0.64948	644.78300	0.64478	649.483	15.59	0.47	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.25850	13.25850	13.25750	13.25750		15.23	0.00	0.00	0	3,087.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	15.52050	0.01552	16.75490	0.01675	15.520	11.21	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	338.17060	0.33817	337.31730	0.33732	338.171	14.00	0.27	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	445.16970	0.44517	440.71610	0.44072	445.170	17.12	0.32	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.52400	13.52400	13.52110	13.52110		15.78	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	120.96330	0.12096	119.40390	0.11940	120.963	20.91	0.08	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.79480	13.79480	13.79100	13.79100		16.09	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.89590	13.89590	13.89390	13.89390		16.25	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.00130	14.00130	14.00120	14.00120		16.40	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.67120	12.67120	12.66640	12.66640		14.66	0.00	126,712.00	10	429.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.82250	12.82250	12.81790	12.81790		14.76	0.00	0.00	0	47.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.96600	12.96600	12.96130	12.96130		14.95	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.25850	13.25850	13.25750	13.25750		15.24	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.90450	16.90450	16.87430	16.87430		14.20	0.00	37,832,271.00	2,238	436,756.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	635.97390	0.63597	671.26020	0.67126	635.974	14.99	0.85	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	0.23070	0.00023	0.39370	0.00039	0.231	27.50	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.18270	17.18270	17.15230	17.15230		14.64	0.00	17,182.70	1	18,594.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.45040	17.45040	17.42020	17.42020		14.89	0.00	994,672.80	57	7,574.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.74260	17.74260	17.71250	17.71250		15.29	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.01340	18.01340	17.98460	17.98460		15.49	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			0.11576		0.11576		0.11683	0.11683		21.29	0.00	0.00	0	8,296.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11791		0.11791		0.11900	0.11900		16.73	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12005		0.12005		0.12117	0.12117		14.85	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12467		0.12467		0.12584	0.12584		13.48	0.00	0.00	0	0.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.79020		14.79020		14.80150	14.80150		13.72	0.00	16,062,157.20	1,086	112,517.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1.05360		0.00105		1.32060	0.00132	1.054	16.95	0.01	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	2.56460		0.00256		3.09490	0.00309	2.565	15.58	0.01	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	5.77710		0.00578		6.72110	0.00672	5.777	14.38	0.03	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	22.38360		0.02238		24.01020	0.02401	22.384	13.88	0.10	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	518.55820		0.51856		531.52860	0.53153	518.558	13.87	0.87	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	434.35960		0.43436		447.24980	0.44725	434.360	13.84	0.82	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	97.98220		0.09798		105.89540	0.10590	97.982	14.36	0.33	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	506.04710		0.50605		500.44770	0.50045	506.047	15.17	0.82	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	14.07590		0.01408		16.76780	0.01677	14.076	16.49	0.06	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	5.03580		0.00504		5.88120	0.00588	5.036	18.16	0.02	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,651.46300		1.65146	1,640.40730	1.64041	1,651.463		20.13	0.99	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.15130		0.00015		0.14050	0.00014	0.151	32.33	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.00610		0.00001		0.00390	0.00000	0.006	37.10	0.00	0.00	0	50,948.00
€ / R	On 16/07/2018	Any day expiry			14.87920		14.87920		14.89070	14.89070		13.67	0.00	0.00	0	34.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.07480		15.07480		15.08630	15.08630		13.67	0.00	949,712.40	63	60,971.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	15.37170		0.01537		19.85310	0.01985	15.372	11.71	0.04	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	115.49250		0.11549		120.01270	0.12001	115.493	12.56	0.20	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	988.99720		0.98900		986.66590	0.98667	988.997	15.22	0.71	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	86.56670		0.08657		92.22410	0.09222	86.567	16.69	0.13	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	8.41440		0.00841		8.80810	0.00881	8.414	21.28	0.01	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.35620		15.35620		15.36640	15.36640		13.92	0.00	0.00	0	8,375.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.66770		15.66770		15.67830	15.67830		13.97	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.95350		15.95350		15.96260	15.96260		14.12	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.88000		94.88000		94.72000	94.72000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.88000		91.88000		91.71000	91.71000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.60000		90.60000		90.42000	90.42000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.74000		92.74000		92.55000	92.55000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.49000		96.49000		96.30000	96.30000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.02000		95.02000		94.82000	94.82000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.06000		97.06000		96.87000	96.87000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.76000		100.76000		100.57000	100.57000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			101.09000		101.09000		100.90000	100.90000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			96.31000		96.31000		96.12000	96.12000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			101.75000		101.75000		101.57000	101.57000			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			100.05000		100.05000		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	100.21000	100.21000	100.22000	100.22000					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	98.52000	98.52000	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					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.26000	99.26000	99.27000	99.27000					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.66000	99.66000	99.67000	99.67000					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.06000	100.06000	100.08000	100.08000					0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	101.01000	101.01000	101.03000	101.03000					0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.77000	98.77000	98.79000	98.79000					0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.65000	100.65000	100.67000	100.67000					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.22000	96.22000	96.23000	96.23000					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.43000	95.43000	95.43000	95.43000					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.62000	94.62000	94.60000	94.60000					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.80000	94.80000	94.76000	94.76000					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.00000	97.00000	96.93000	96.93000					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.14000	97.14000	97.04000	97.04000					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.34000	98.34000	98.23000	98.23000					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.54000	100.54000	100.42000	100.42000					0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.79000	101.79000	101.66000	101.66000					0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.90000	96.90000	96.76000	96.76000					0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	101.21000	101.21000	101.07000	101.07000					0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	587.19700	587.19700	588.95300	588.95300					0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	597.70500	597.70500	599.49300	599.49300					0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	609.30700	609.30700	611.12600	611.12600					0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	684.42700	684.42700	687.47500	687.47500					0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	696.67400	696.67400	699.77800	699.77800					0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	710.19800	710.19800	713.35700	713.35700					0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	623.11700	623.11700	626.13400	626.13400					0.00	0.00	0	878.00
ALBI	On 01/11/2018	Index Future	634.26600	634.26600	637.34000	637.34000					0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	646.57900	646.57900	649.70700	649.70700					0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.57940	9.57940	9.59250	9.59250				11.86	0.00	2,414,008.80	252	15,640.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.69990	9.69990	9.71300	9.71300				12.06	0.00	0.00	0	800.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.81780	9.81780	9.83060	9.83060				12.25	0.00	0.00	0	11,412.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.06450	10.06450	10.07780	10.07780				13.09	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.78550	9.78550	9.76910	9.76910				12.97	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	10.05190		10.05190		10.03560	10.03560		13.29	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.83660		12.83660		12.89540	12.89540		12.99	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.09670		13.09670		13.15690	13.15690		13.19	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.35510		13.35510		13.41650	13.41650		13.56	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.90170		13.90170		13.96520	13.96520		14.07	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.97510		1.97510		1.97580	1.97580		13.53	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.99100		1.99100		1.99150	1.99150		13.35	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.00660		2.00660		2.00700	2.00700		13.41	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.03800		2.03800		2.03900	2.03900		14.23	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	1.98950		1.98950		1.99130	1.99130		13.24	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.02850		2.02850		2.02970	2.02970		13.53	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.06690		2.06690		2.06820	2.06820		13.48	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.21280		2.21280		2.21360	2.21360		15.01	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	10.71597		79.12860		10.65054	79.52744			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.82500		76.75596		10.75722	77.16217			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.94922		78.24550		10.87889	78.65901			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	10.90890		82.08402		10.84858	82.50633			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	11.01384		79.29275		10.95136	79.72283			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.12931		80.83123		11.06456	81.26903			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	618.95300		618.95300		622.13300	622.13300			0.00	0.00	0	472.00
GOVI	On 01/11/2018	GOVI	630.02800		630.02800		633.26700	633.26700			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	642.25800		642.25800		645.55500	645.55500			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.61580		1.61580		1.61530	1.61530		13.99	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		1.63790	1.63790		1.63740	1.63740		15.03	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.65870	1.65870		1.65810	1.65810		14.88	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.75150	1.75150		1.75120	1.75120		15.63	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		134.41698	134.41698		134.45969	134.45969			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		136.84720	136.84720		136.89090	136.89090			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		138.11887	138.11887		138.16234	138.16234			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		102.78114	102.78114			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future		103.58975	103.58975		103.59004	103.59004			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		105.62241	105.62241		105.62184	105.62184			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		106.66673	106.66673		106.80118	106.80118			0.00	0.00	0	7,981.00
I2033	On 01/11/2018	Bond Future		107.47426	107.47426		107.61120	107.61120			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		109.58310	109.58310		109.72197	109.72197			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		128.45030	128.45030		128.45010	128.45010			0.00	0.00	0	8,997.00
I2038	On 01/11/2018	Bond Future		130.77258	130.77258		130.77258	130.77258			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		131.74830	131.74830		131.74730	131.74730			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		121.04994	121.04994		121.04923	121.04923			0.00	0.00	0	10,876.00
I2046	On 01/11/2018	Bond Future		121.58930	121.58930		121.58883	121.58883			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		123.97498	123.97498		123.97356	123.97356			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		126.39226	126.39226		126.66596	126.66596			0.00	0.00	0	9,567.00
I2050	On 01/11/2018	Bond Future		128.67743	128.67743		128.95611	128.95611			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		129.43058	129.43058		129.71407	129.71407			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		258.49400	258.49400		258.38700	258.38700			0.00	0.00	0	861.00
IGOV	On 01/11/2018	Index Future		263.16700	263.16700		263.06000	263.06000			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future		268.33100	268.33100		268.22000	268.22000			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			0.12460		0.12460		0.12450	0.12450			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.12370		0.12370		0.12400	0.12400			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.12330		0.12330		0.12330	0.12330			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12050		0.12050		0.12170	0.12170			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.55000		1.55000		1.55000	1.55000		13.23	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.57430		1.57430		1.57440	1.57440		13.28	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.59830		1.59830		1.59790	1.59790		13.75	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.64610		1.64610		1.64610	1.64610		14.14	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.84430		8.84430		8.89290	8.89290		12.74	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.95180		8.95180		9.00050	9.00050		15.63	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.05670		9.05670		9.10510	9.10510		13.27	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.55840		9.55840		9.60880	9.60880		14.36	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.26360		1.26360		1.27000	1.27000			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.27200		1.27200		1.27800	1.27800			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.28010		1.28010		1.28660	1.28660			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33550		1.33550		1.34250	1.34250			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33410		1.33410		1.33220	1.33220			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.34000		1.34000		1.33820	1.33820			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.16720		1.16720		1.16860	1.16860			0.00	0.00	0	280.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.17570		1.17570		1.17700	1.17700			0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.63830		8.63830	0.11547	8.55920	8.55920		14.62	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.79	Call	512.63650	0.05126	0.11547	375.96780	0.03760	512.637	14.80	0.30	0.00	0.00	0	50,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,804.63770	0.28046	0.11547	3,509.04250	0.35090	2,804.638	14.92	0.81	0.00	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.48100		0.11547	8.40330	8.40330		15.50	0.00	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	1,783.69820	0.17837	0.11547	2,082.46550	0.20825	1,783.698	17.13	0.33	0.00	0.00	0	50,000.00
R186	On 02/08/2018	Bond Future			8.65117		112.18085		8.57456	112.66361		7.04	0.00	298,849,784.40	2,664	100,406.00
R186	On 02/08/2018	Bond Future	7.50	Call	4.44000	0.00444		8.07000	0.00807	4.440	6.11	0.01	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	367.99000	0.36799		489.58000	0.48958	367.990	6.72	0.21	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.50	Put	1,820.60000	1.82060		1,549.97000	1.54997	1,820.600	6.95	0.61	0.00	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.71317		114.18806		8.63301	114.67980		7.30	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	497.61000	0.49761		599.70000	0.59970	497.610	6.82	0.18	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,444.99000	1.44499		1,654.44000	1.65444	1,444.990	7.19	0.39	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,215.50000	1.21550		1,073.45000	1.07345	1,215.500	7.80	0.32	0.00	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.78360		111.09896		8.69955	111.59933		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			303.64600		303.64600		303.64925	303.64925			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			309.13606		309.13606		309.13988	309.13988			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			307.84510		307.84510		307.84667	307.84667			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/08/2018	Bond Future			242.37479		242.37479		241.49231	241.49231			0.00	0.00	0	21,940.00
R202	On 01/11/2018	Bond Future			246.75725		246.75725		245.85911	245.85911			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			247.69148		247.69148		246.77398	246.77398			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			8.04843		102.23927		7.96530	102.55023		3.98	0.00	12,779,908.75	125	33,963.00
R2023	On 01/11/2018	Bond Future			8.10578		100.14246		8.01685	100.45924		4.04	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.17537		102.08603		8.07958	102.40818		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			9.06920		92.61794		8.99302	93.12882		9.46	0.00	19,820,239.16	214	41,204.00
R2030	On 02/08/2018	Bond Future	8.51	Call	230.40000		0.23040		316.15000	0.31615	230.400	8.85	0.14	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	959.10000		0.95910		1,183.88000	1.18388	959.100	9.35	0.39	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	514.54000		0.51454		418.00000	0.41800	514.540	10.19	0.22	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.12945		94.27495		9.05053	94.79521		9.89	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.19767		92.09516		9.11574	92.62475		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			9.23712		95.31801		9.16105	95.87246		10.17	0.00	24,878,000.61	261	32,728.00
R2032	On 01/11/2018	Bond Future			9.30067		92.86848		9.22200	93.43303		11.08	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.37142		94.67067		9.28995	95.24544		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			9.35083		99.87829		9.27993	100.45477		11.04	0.00	24,270,424.47	243	67,160.00
R2035	On 01/11/2018	Bond Future			9.41406		97.16934		9.34087	97.75627		12.06	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.48559		99.05511		9.40989	99.65269		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			9.42810		92.10784		9.36238	92.64499		12.15	0.00	0.00	0	56,322.00
R2037	On 01/11/2018	Bond Future			9.48690		93.75573		9.41916	94.30273		12.70	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.55287		91.31524		9.48293	91.87220		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			6.49249		101.54354		6.48155	101.54758		0.22	0.00	0.00	0	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			9.50298		95.59492		9.44238	96.12801		12.78	0.00	0.00	0	22,514.00
R2040	On 01/11/2018	Bond Future			9.56162		97.30523		9.49919	97.84808		13.36	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	419.75000		0.41975		491.85000	0.49185	419.750	12.17	0.12	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	1,640.77000		1.64077		1,832.94000	1.83294	1,640.770	12.88	0.32	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future			9.62734		94.68300		9.56293	95.23564		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			9.54166		92.63752		9.48618	93.13379		13.50	0.00	0.00	0	34,441.00
R2044	On 01/11/2018	Bond Future			9.59847		94.29487		9.54136	94.80022		14.12	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.66201		91.73953		9.60314	92.25399		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			9.51750		96.24471		9.45689	96.80456		13.43	0.00	21,173,836.20	220	99,600.00
R2048	On 01/11/2018	Bond Future			9.57509		93.53402		9.51269	94.10408		14.70	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.63975		95.34923		9.57541	95.92966		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			7.47769		100.14092		7.41054	100.23079		0.94	0.00	25,535,934.60	255	21,234.00
R207	On 01/11/2018	Bond Future			7.51595		101.93265		7.43398	102.02438		0.88	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			7.57688		100.26590		7.47091	100.35863		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			7.72291		100.07582		7.65372	100.23662		1.94	0.00	74,056,106.80	740	30,254.00
R208	On 01/11/2018	Bond Future			7.77728		98.46692		7.70010	98.63082		1.97	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.84699		100.37786		7.75962	100.54419		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			9.35262		75.62481		9.28691	76.07612		12.22	0.00	34,484,913.36	456	76,685.00
R209	On 02/08/2018	Bond Future	8.46	Call	46.00000		0.04600		66.92000	0.06692	46.000	10.89	0.03	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	55.14000		0.05514		79.32000	0.07932	55.140	10.93	0.04	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	4,003.04000		4.00304		3,639.85000	3.63985	4,003.040	11.47	0.84	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	490.59000		0.49059		615.63000	0.61563	490.590	11.68	0.24	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	2,054.33000		2.05433		1,809.35000	1.80935	2,054.330	12.08	0.59	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,295.97000		1.29597		1,121.56000	1.12156	1,295.970	12.47	0.44	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,820.06000		2.82006		3,158.22000	3.15822	2,820.060	12.91	0.71	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	181.53000		0.18153		150.14000	0.15014	181.530	13.94	0.09	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	18.31000		0.01831		14.51000	0.01451	18.310	14.11	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.40900		73.83023		9.34135	74.28978		13.40	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,212.24000		1.21224		1,100.28000	1.10028	1,212.240	14.60	0.27	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.47126		75.26295		9.40155	75.73086		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			190.06272		190.06272		190.06288	190.06288			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			190.99890		190.99890		190.99938	190.99938			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			194.74642		194.74642		194.74549	194.74549			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			155.00149		155.00149		155.00323	155.00323			0.00	0.00	0	4,575.00
R212	On 01/11/2018	Bond Future			157.80388		157.80388		157.80581	157.80581			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			158.74642		158.74642		158.74718	158.74718			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			9.14969		87.17392		9.07359	87.67537		9.98	0.00	6,276,522.24	72	30,646.00
R213	On 01/11/2018	Bond Future			9.21171		85.18751		9.13302	85.69814		10.89	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.28219		86.84078		9.20066	87.36067		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			9.48707		75.22013		9.42649	75.65649		13.10	0.00	0.00	0	31,259.00
R214	On 01/11/2018	Bond Future			9.54409		73.27305		9.48176	73.71744		14.34	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future			9.60807		74.69515		9.54387	75.14756		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			9.46860		9.46860		9.46930	9.46930		12.21	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.60090		9.60090		9.60290	9.60290		12.63	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			9.72910		9.72910		9.73060	9.73060		12.83	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.29010		10.29010		10.29280	10.29280		13.67	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future			2.73760		2.73760		2.77140	2.77140		21.79	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future			2.67160		2.67160		2.70730	2.70730		18.96	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	2.60790	2.60790	2.64310	2.64310		17.97	0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	2.55760	2.55760	2.59380	2.59380		16.47	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.21700	1.21700	1.21570	1.21570			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.18210	1.18210	1.18090	1.18090			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018		Foreign Exchange Future	1.14890	1.14890	1.14750	1.14750			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019		Foreign Exchange Future	1.06950	1.06950	1.06850	1.06850			0.00	0.00	0	0.00
Total for Derivatives :											1,330,126,061.69	116,534	6 992 691.00
Grand Total:											1,330,126,061.69	116,534	6 992 691.00