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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/07/2018

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 24/07/2018	Any day expiry	13.50270	13.50270	13.44110	13.44110		17.09	0.00	0.00	0	500.00
\$ / R	14.45	Put	947.31130	0.94731	1,009.00180	1.00900	947.311	36.21	1.00	0.00	0	1,500.00	
\$ / R	15.94	Call	0.00330	0.00000	0.01160	0.00001	0.003	78.15	0.00	0.00	0	1,500.00	
\$ / R		On 25/07/2018	Any day expiry	13.50270	13.50270	13.44110	13.44110		16.30	0.00	0.00	0	20,570.00
\$ / R		On 27/07/2018	Any day expiry	13.50450	13.50450	13.44470	13.44470		15.88	0.00	0.00	0	1,204.00
\$ / R	13.40	Put	50.93090	0.05093	90.55060	0.09055	50.931	16.75	0.33	0.00	0	20,000.00	
\$ / R		On 31/07/2018	Any day expiry	13.51160	13.51160	13.45170	13.45170		14.76	0.00	0.00	0	3,262.00
\$ / R	13.00	Put	9.19270	0.00919	18.54480	0.01854	9.193	17.06	0.06	0.00	0	500.00	
\$ / R	13.50	Call	123.59060	0.12359	116.54920	0.11655	123.591	14.76	0.52	0.00	0	500.00	
\$ / R	13.80	Put	322.60360	0.32260	384.99730	0.38500	322.604	16.22	0.81	0.00	0	1,000.00	
\$ / R	15.82	Call	0.02450	0.00002	0.03510	0.00004	0.025	29.56	0.00	0.00	0	500.00	
\$ / R	16.32	Call	0.01640	0.00002	0.02730	0.00003	0.016	34.11	0.00	0.00	0	500.00	
\$ / R		On 02/08/2018	Any day expiry	13.51520	13.51520	13.45520	13.45520		15.02	0.00	0.00	0	55.00
\$ / R		On 07/08/2018	Any day expiry	13.52400	13.52400	13.46390	13.46390		14.80	0.00	0.00	0	0.00
\$ / R	12.32	Put	0.91750	0.00092	2.22620	0.00223	0.918	18.29	0.01	0.00	0	1,880.00	
\$ / R	13.86	Put	395.45620	0.39546	457.22820	0.45723	395.456	16.22	0.77	0.00	0	1,880.00	

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 07/08/2018	Any day expiry	16.18	Call	0.10970	0.00011	0.24000	0.00024	0.110	26.95	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.53460	13.53460	13.47440	13.47440		14.88	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry			13.53810	13.53810	13.47790	13.47790		15.02	0.00	1,001,405.00	74	4,144.00
\$ / R	On 15/08/2018	Any day expiry	13.43	Put	150.22440	0.15022	189.76640	0.18977	150.224	14.78	0.41	0.00	0	106.00
\$ / R	On 15/08/2018	Any day expiry	13.55	Call	197.75200	0.19775	183.97620	0.18398	197.752	15.02	0.50	0.00	0	106.00
\$ / R	On 20/08/2018	Any day expiry			13.54690	13.54690	13.48660	13.48660		14.93	0.00	0.00	0	600.00
\$ / R	On 31/08/2018	Any day expiry			13.56620	13.56620	13.50590	13.50590		15.03	0.00	0.00	0	3,299.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	61.84260	0.06184	78.50820	0.07851	61.843	14.38	0.18	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	232.22360	0.23222	217.13670	0.21714	232.224	15.33	0.46	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	413.91250	0.41391	463.56050	0.46356	413.913	15.79	0.62	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	1.89560	0.00190	1.97470	0.00197	1.896	20.46	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.16470	0.00116	1.33540	0.00134	1.165	22.64	0.00	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.57150	13.57150	13.51120	13.51120		14.87	0.00	0.00	0	197.00
\$ / R	On 13/09/2018	Any day expiry			13.58910	13.58910	13.52870	13.52870		15.09	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	175.37330	0.17537	204.61970	0.20462	175.373	14.72	0.34	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.59610	13.59610	13.53580	13.53580		15.02	0.00	626,820,998.30	46,103	463,586.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	2.02350	0.00202	2.29050	0.00229	2.023	17.64	0.01	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	2.08890	0.00209	2.36340	0.00236	2.089	17.54	0.01	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	2.45330	0.00245	2.77000	0.00277	2.453	17.06	0.01	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	3.14040	0.00314	3.53620	0.00354	3.140	16.34	0.01	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	3.71810	0.00372	4.18020	0.00418	3.718	15.86	0.01	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	4.05120	0.00405	4.55160	0.00455	4.051	15.62	0.01	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	4.82370	0.00482	5.41320	0.00541	4.824	15.14	0.02	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	7.61230	0.00761	9.55090	0.00955	7.612	13.94	0.03	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,353.71230	1.35371	1,295.35090	1.29535	1,353.712	13.94	0.97	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	9.31110	0.00931	11.68460	0.01168	9.311	13.96	0.03	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	12.69300	0.01269	15.91260	0.01591	12.693	13.99	0.04	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,115.75000	1.11575	1,060.33580	1.06034	1,115.750	14.04	0.94	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	19.65000	0.01965	24.53580	0.02454	19.650	14.04	0.06	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	25.83580	0.02584	32.12850	0.03213	25.836	14.06	0.08	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	28.52830	0.02853	35.41280	0.03541	28.528	14.08	0.08	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	32.46480	0.03246	40.19620	0.04020	32.465	14.09	0.09	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	873.03050	0.87303	823.39410	0.82339	873.031	14.13	0.88	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	847.33450	0.84733	798.52480	0.79852	847.334	14.14	0.87	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	59.08250	0.05908	72.03100	0.07203	59.083	14.16	0.15	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	89.44330	0.08944	107.69240	0.10769	89.443	14.30	0.20	0.00	0	72,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	685.54330	0.68554	643.49240	0.64349	685.543	14.30	0.80	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	115.54220	0.11554	137.28360	0.13728	115.542	14.42	0.25	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	146.43330	0.14643	171.81860	0.17182	146.433	14.54	0.29	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	542.53330	0.54253	507.61860	0.50762	542.533	14.54	0.71	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	153.20800	0.15321	179.33190	0.17933	153.208	14.56	0.30	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	509.85090	0.50985	476.78750	0.47679	509.851	14.60	0.68	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	163.75090	0.16375	190.98750	0.19099	163.751	14.60	0.32	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	365.76080	0.36576	341.85490	0.34185	365.761	14.90	0.56	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	321.04480	0.32104	362.32110	0.36232	321.045	15.02	0.49	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	317.14480	0.31714	298.12110	0.29812	317.145	15.02	0.51	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	296.28520	0.29629	278.76870	0.27877	296.285	15.15	0.49	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	181.62330	0.18162	172.53250	0.17253	181.623	16.09	0.33	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	585.52330	0.58552	636.73250	0.63673	585.523	16.09	0.67	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	65.91650	0.06592	64.35700	0.06436	65.916	17.88	0.14	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	42.35310	0.04235	41.52150	0.04152	42.353	18.57	0.09	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	8.56520	0.00857	8.81180	0.00881	8.565	20.04	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	7.63590	0.00764	7.88580	0.00789	7.636	20.14	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	6.48430	0.00648	6.73340	0.00673	6.484	20.30	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	5.08070	0.00508	5.41270	0.00541	5.081	20.52	0.01	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.61010	13.61010	13.54980	13.54980		15.03	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.61540	13.61540	13.55500	13.55500		15.10	0.00	0.00	0	4,032.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	107.34510	0.10735	126.68090	0.12668	107.345	14.38	0.22	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	287.53310	0.28753	272.42290	0.27242	287.533	15.55	0.44	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	465.05970	0.46506	510.82080	0.51082	465.060	15.60	0.57	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	11.72560	0.01173	11.77140	0.01177	11.726	20.81	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	5.46390	0.00546	5.38620	0.00539	5.464	21.55	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.62240	13.62240	13.56200	13.56200		15.05	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			13.64000	13.64000	13.57940	13.57940		15.21	0.00	0.00	0	0.00
\$ / R	On 12/10/2018	Any day expiry	13.51	Call	451.69380	0.45169	427.13470	0.42713	451.694	15.02	0.57	0.00	0	5,000.00
\$ / R	On 22/10/2018	Any day expiry			13.65760	13.65760	13.59670	13.59670		15.16	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	203.18170	0.20318	230.25760	0.23026	203.182	14.58	0.31	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	288.93630	0.28894	276.14480	0.27614	288.936	15.94	0.39	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			13.66280	13.66280	13.60200	13.60200		15.20	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.66980	13.66980	13.60890	13.60890		15.16	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.67330	13.67330	13.61230	13.61230		15.19	0.00	0.00	0	3,608.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	149.93860	0.14994	171.85630	0.17186	149.939	14.35	0.24	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	511.09780	0.51110	554.94940	0.55495	511.098	15.51	0.53	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	338.18250	0.33818	323.49720	0.32350	338.183	15.79	0.43	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	28.21650	0.02822	25.77440	0.02577	28.217	20.67	0.05	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	14.78220	0.01478	11.25200	0.01125	14.782	21.06	0.03	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.67510	13.67510	13.61410	13.61410		15.29	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.68200	13.68200	13.62100	13.62100		15.26	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	18.40680	0.01841	20.19780	0.02020	18.407	15.19	0.04	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	554.01260	0.55401	598.99050	0.59899	554.013	15.60	0.54	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	22.35320	0.02235	20.62020	0.02062	22.353	20.94	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.69600	13.69600	13.63480	13.63480		15.25	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.70120	13.70120	13.64000	13.64000		15.28	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	3.77760	0.00378	4.37540	0.00438	3.778	17.71	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	15.10290	0.01510	17.37560	0.01738	15.103	15.64	0.03	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	724.13890	0.72414	691.56430	0.69156	724.139	14.62	0.68	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.72570	13.72570	13.66430	13.66430		15.34	0.00	0.00	0	3,363.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	181.24500	0.18125	205.06520	0.20507	181.245	14.31	0.25	0.00	0	500.00

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\$ / R	On 30/11/2018	Any day expiry	13.80	Put	543.58630	0.54359	586.79210	0.58679	543.586	15.43	0.51	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	370.69490	0.37069	356.69610	0.35670	370.695	15.99	0.41	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	44.05280	0.04405	43.02730	0.04303	44.053	20.64	0.06	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	29.61640	0.02962	28.99120	0.02899	29.616	21.77	0.04	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.74480	13.74480	13.68330	13.68330		15.30	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	468.66480	0.46866	507.64780	0.50765	468.665	15.16	0.45	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	110.75250	0.11075	107.01140	0.10701	110.753	18.83	0.14	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.75010	13.75010	13.68850	13.68850		15.32	0.00	39,050,284.00	2,840	64,438.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	20.17930	0.02018	23.04840	0.02305	20.179	15.26	0.04	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	24.11550	0.02412	27.57750	0.02758	24.116	15.06	0.04	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	30.63690	0.03064	35.07170	0.03507	30.637	14.79	0.05	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	35.85110	0.03585	41.05430	0.04105	35.851	14.61	0.06	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	36.98790	0.03699	42.35660	0.04236	36.988	14.58	0.06	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	41.87210	0.04187	47.95030	0.04795	41.872	14.43	0.07	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	48.81020	0.04881	55.87850	0.05588	48.810	14.25	0.08	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	52.65930	0.05266	60.26830	0.06027	52.659	14.16	0.09	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	63.99830	0.06400	74.38730	0.07439	63.998	13.93	0.11	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	80.89740	0.08090	94.16100	0.09416	80.897	13.96	0.13	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,330.99740	1.33100	1,282.66100	1.28266	1,330.997	13.96	0.87	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	103.93530	0.10394	119.64910	0.11965	103.935	14.05	0.16	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	113.95080	0.11395	130.65340	0.13065	113.951	14.09	0.17	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	129.11270	0.12911	147.23510	0.14724	129.113	14.14	0.19	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	194.81530	0.19482	218.27790	0.21828	194.815	14.31	0.25	0.00	0	175,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	944.91530	0.94492	906.77790	0.90678	944.915	14.31	0.75	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	227.43630	0.22744	254.19070	0.25419	227.436	14.42	0.28	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	814.48160	0.81448	781.97750	0.78198	814.482	14.55	0.69	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	272.18000	0.27218	301.73850	0.30174	272.180	14.58	0.32	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	284.13120	0.28413	314.38550	0.31439	284.131	14.62	0.33	0.00	0	27,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	784.23120	0.78423	752.88550	0.75289	784.231	14.62	0.67	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	371.59010	0.37159	406.35240	0.40635	371.590	14.90	0.39	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	395.54710	0.39555	431.39520	0.43140	395.547	14.97	0.40	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	645.64710	0.64565	619.89520	0.61990	645.647	14.97	0.60	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	499.48380	0.49948	539.46800	0.53947	499.484	15.25	0.47	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	505.01560	0.50502	545.35270	0.54535	505.016	15.26	0.47	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	545.10640	0.54511	587.37250	0.58737	545.106	15.37	0.49	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	515.20640	0.51521	495.87250	0.49587	515.206	15.37	0.51	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	551.05440	0.55105	593.49290	0.59349	551.054	15.39	0.49	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	507.13570	0.50714	488.14220	0.48814	507.136	15.41	0.50	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	450.32170	0.45032	433.73290	0.43373	450.322	15.69	0.46	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	432.78950	0.43279	416.94440	0.41694	432.789	15.79	0.45	0.00	0	16,130.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	390.28470	0.39028	376.24070	0.37624	390.285	16.04	0.41	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	332.92860	0.33293	321.29050	0.32129	332.929	16.41	0.36	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	319.98780	0.31999	308.88950	0.30889	319.988	16.51	0.35	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	305.14350	0.30514	294.70960	0.29471	305.143	16.62	0.34	0.00	0	11,300.00

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	14.60	Call	269.14640	0.26915	260.22180	0.26022	269.146	16.93	0.30	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	267.05320	0.26705	258.21500	0.25822	267.053	16.95	0.30	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	264.97740	0.26498	256.22480	0.25622	264.977	16.97	0.30	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	248.98130	0.24898	240.88170	0.24088	248.981	17.12	0.29	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	239.51880	0.23952	231.80410	0.23180	239.519	17.22	0.28	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	223.45830	0.22346	216.38770	0.21639	223.458	17.39	0.26	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	197.76230	0.19776	191.70540	0.19171	197.762	17.70	0.23	16,069,811.20	5,000	20,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	196.26940	0.19627	190.27070	0.19027	196.269	17.72	0.23	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	184.76840	0.18477	178.80640	0.17881	184.768	17.88	0.22	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	176.64030	0.17664	170.40780	0.17041	176.640	17.99	0.21	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	135.79280	0.13579	131.10050	0.13110	135.793	18.50	0.17	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	114.28040	0.11428	110.37640	0.11038	114.280	18.83	0.14	0.00	0	11,380.00
\$ / R	On 21/12/2018	Any day expiry			13.76230	13.76230	13.70060	13.70060		15.29	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	270.89250	0.27089	300.15030	0.30015	270.893	14.54	0.31	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	311.30360	0.31130	342.81500	0.34282	311.304	14.68	0.34	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	270.89740	0.27090	262.16090	0.26216	270.897	16.99	0.30	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	253.14610	0.25315	245.11700	0.24512	253.146	17.16	0.28	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.77970	13.77970	13.71790	13.71790		15.30	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	208.19930	0.20820	232.30510	0.23231	208.199	14.25	0.25	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	569.06320	0.56906	611.66160	0.61166	569.063	15.30	0.49	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	401.21940	0.40122	387.47630	0.38748	401.219	16.07	0.40	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	60.29900	0.06030	59.09490	0.05909	60.299	20.59	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	43.71910	0.04372	42.96480	0.04296	43.719	21.88	0.05	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.78320	13.78320	13.72140	13.72140		15.30	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			13.81110	13.81110	13.74900	13.74900		15.30	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	133.81130	0.13381	152.21130	0.15221	133.811	14.03	0.17	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			13.83210	13.83210	13.76980	13.76980		15.36	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.83390	13.83390	13.77150	13.77150		15.36	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	234.18750	0.23419	258.94240	0.25894	234.188	14.29	0.26	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	425.57950	0.42558	412.13620	0.41214	425.579	16.26	0.39	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.85660	13.85660	13.79400	13.79400		15.38	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.88290	13.88290	13.81990	13.81990		15.46	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	256.40710	0.25641	280.56630	0.28057	256.407	14.35	0.26	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	448.51690	0.44852	435.23660	0.43524	448.517	16.45	0.39	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.91440	13.91440	13.85100	13.85100		15.46	0.00	0.00	0	5,900.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	5.61930	0.00562	5.35430	0.00535	5.619	16.02	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	41.14870	0.04115	44.64790	0.04465	41.149	13.94	0.06	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	71.10980	0.07111	78.34700	0.07835	71.110	13.97	0.09	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	131.65230	0.13165	146.44060	0.14644	131.652	14.01	0.15	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	912.36810	0.91237	882.63610	0.88264	912.368	14.85	0.63	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	452.67340	0.45267	486.52590	0.48653	452.673	14.86	0.37	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	600.44030	0.60044	639.33760	0.63934	600.440	15.26	0.44	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	662.01030	0.66201	702.75330	0.70275	662.010	15.41	0.46	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	553.22330	0.55322	536.69890	0.53670	553.223	16.07	0.44	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 18/03/2019	Foreign Exchange Future	14.48	Call	498.03020	0.49803	483.49860	0.48350	498.030	16.35	0.41	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	379.73680	0.37974	369.45380	0.36945	379.737	17.13	0.32	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	289.37540	0.28938	281.21540	0.28122	289.375	17.88	0.26	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	274.70960	0.27471	267.01590	0.26702	274.710	17.99	0.25	0.00	0	721.00
\$ / R	On 27/03/2019	Any day expiry			13.93010	13.93010	13.86650	13.86650		15.54	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			13.93360	13.93360	13.87000	13.87000		15.55	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	277.54880	0.27755	301.21310	0.30121	277.549	14.41	0.26	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	469.29710	0.46930	456.38140	0.45638	469.297	16.63	0.38	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			13.94060	13.94060	13.87690	13.87690		15.54	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			13.98970	13.98970	13.92550	13.92550		15.60	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	298.30950	0.29831	322.07980	0.32208	298.310	14.45	0.26	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	994.04760	0.99405	963.42330	0.96342	994.048	14.91	0.63	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	489.22710	0.48923	476.25090	0.47625	489.227	16.81	0.37	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			14.04490	14.04490	13.98000	13.98000		15.67	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	317.43360	0.31743	340.87270	0.34087	317.434	14.51	0.26	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	507.23310	0.50723	494.33900	0.49434	507.233	17.00	0.37	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			14.05020	14.05020	13.98530	13.98530		15.66	0.00	0.00	0	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.06970	14.06970	14.00460	14.00460		15.67	0.00	0.00	0	15,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	9.19840	0.00920	9.49730	0.00950	9.198	13.60	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	128.55360	0.12855	141.86650	0.14187	128.554	13.70	0.13	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	248.44860	0.24845	267.87060	0.26787	248.449	14.37	0.21	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	318.50210	0.31850	341.42870	0.34143	318.502	14.51	0.26	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	411.47220	0.41147	438.46310	0.43846	411.472	14.68	0.31	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	693.87060	0.69387	731.81990	0.73182	693.871	15.38	0.42	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	721.63720	0.72164	760.32800	0.76033	721.637	15.44	0.43	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	650.99900	0.65100	633.32720	0.63333	650.999	16.36	0.44	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	581.37350	0.58137	566.32990	0.56633	581.373	16.69	0.40	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	417.69780	0.41770	407.42040	0.40742	417.698	17.70	0.30	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	404.33280	0.40433	394.45720	0.39446	404.333	17.78	0.30	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	372.12910	0.37213	363.22680	0.36323	372.129	17.98	0.28	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	352.29360	0.35229	343.98520	0.34399	352.294	18.12	0.26	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.09460	14.09460	14.02920	14.02920		15.72	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	333.13920	0.33314	356.21500	0.35621	333.139	14.55	0.26	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	520.44320	0.52044	507.89100	0.50789	520.443	17.14	0.36	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			14.10000	14.10000	14.03450	14.03450		15.71	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.10350	14.10350	14.03800	14.03800		15.71	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	509.28690	0.50929	541.00760	0.54101	509.287	14.87	0.34	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	304.72280	0.30472	298.21340	0.29821	304.723	18.63	0.23	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.15420	14.15420	14.08840	14.08840		15.78	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	350.53230	0.35053	373.54270	0.37354	350.532	14.60	0.26	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	541.26040	0.54126	529.03320	0.52903	541.260	17.30	0.35	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			14.15610	14.15610	14.09030	14.09030		15.79	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			14.21190	14.21190	14.14600	14.14600		15.92	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	366.51250	0.36651	389.65570	0.38966	366.513	14.69	0.26	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 30/08/2019	Any day expiry	15.52	Call	559.24170	0.55924	547.49630	0.54750	559.242	17.54	0.35	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry			14.21770	14.21770	14.15180	14.15180		15.91	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.24470	14.24470	14.17870	14.17870		15.99	0.00	0.00	0	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	16.26490	0.01626	17.22810	0.01723	16.265	13.32	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	206.52410	0.20652	225.95190	0.22595	206.524	13.85	0.17	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	517.55630	0.51756	506.57630	0.50658	517.556	17.93	0.32	0.00	0	1,000.00
\$ / R	On 30/09/2019	Any day expiry			14.27160	14.27160	14.20560	14.20560		16.01	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	380.80000	0.38080	403.82660	0.40383	380.800	14.75	0.25	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	581.50800	0.58151	569.30360	0.56930	581.508	17.71	0.35	0.00	0	500.00
\$ / R	On 02/10/2019	Any day expiry			14.27550	14.27550	14.20950	14.20950		16.08	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.33130	14.33130	14.26520	14.26520		16.17	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	394.18900	0.39419	417.15210	0.41715	394.189	14.80	0.25	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	597.33930	0.59734	585.28000	0.58528	597.339	17.91	0.34	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry			14.38710	14.38710	14.32100	14.32100		16.26	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	405.48210	0.40548	429.49260	0.42949	405.482	14.83	0.25	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	614.89370	0.61489	603.55180	0.60355	614.894	18.06	0.34	0.00	0	500.00
\$ / R	On 02/12/2019	Any day expiry			14.39290	14.39290	14.32670	14.32670		16.25	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.41400	14.41400	14.34790	14.34790		16.27	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	195.37630	0.19538	193.40590	0.19341	195.376	21.41	0.12	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.44870	14.44870	14.38250	14.38250		16.33	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	416.28080	0.41628	439.82030	0.43982	416.281	14.85	0.25	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	632.75390	0.63275	621.63960	0.62164	632.754	18.20	0.34	0.00	0	500.00
\$ / R	On 02/01/2020	Any day expiry			14.45250	14.45250	14.38630	14.38630		16.33	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.50840	14.50840	14.44200	14.44200		16.40	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.56800	14.56800	14.50160	14.50160		16.45	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry			14.62770	14.62770	14.56120	14.56120		16.55	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.67970	14.67970	14.61310	14.61310		16.59	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.74510	14.74510	14.67850	14.67850		16.63	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.76440	14.76440	14.69770	14.69770		16.63	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.85330	14.85330	14.78760	14.78760		16.72	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.96380	14.96380	14.89760	14.89760		16.86	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.59610	13.59610	13.53580	13.53580		15.02	0.00	67,980.50	5	345.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.75010	13.75010	13.68850	13.68850		15.32	0.00	0.00	0	15.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.91440	13.91440	13.85100	13.85100		15.46	0.00	0.00	0	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.06970	14.06970	14.00460	14.00460		15.67	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.86160	17.86160	17.77520	17.77520		13.94	0.00	196,477.60	11	226,569.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.13430	18.13430	18.04570	18.04570		14.20	0.00	6,546,482.30	361	9,885.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.43570	18.43570	18.34420	18.34420		14.98	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.72210	18.72210	18.62790	18.62790		15.70	0.00	0.00	0	6,156.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12246	0.12246	0.12151	0.12151		16.11	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12465	0.12465	0.12368	0.12368		18.87	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12714		0.12714		0.12614	0.12614		20.52	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12952		0.12952		0.12849	0.12849		20.29	0.00	0.00	0	0.00
€ / R	On 31/07/2018	Any day expiry			15.82190		15.82190		15.75810	15.75810		13.91	0.00	0.00	0	33.00
€ / R	On 07/09/2018	Any day expiry			15.94380		15.94380		15.87930	15.87930		14.18	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			15.95670		15.95670		15.89210	15.89210		14.11	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.97610		15.97610		15.91140	15.91140		14.18	0.00	2,156,773.50	135	133,229.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	2.62170		0.00262		3.06830	0.00307	2.622	17.77	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	8.22190		0.00822		9.70440	0.00970	8.222	14.87	0.02	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	289.64490		0.28964		328.10820	0.32811	289.645	14.04	0.43	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	127.13600		0.12714		122.86630	0.12287	127.136	15.79	0.23	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	3.40980		0.00341		3.86480	0.00386	3.410	21.09	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			16.00170		16.00170		15.93710	15.93710		14.16	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.26860		16.26860		16.20190	16.20190		14.31	0.00	6,735,200.40	414	28,152.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.59640		16.59640		16.52750	16.52750		14.52	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.91180		16.91180		16.84050	16.84050		14.71	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.05000		96.05000		95.88000	95.88000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.07000		93.07000		92.89000	92.89000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.82000		91.82000		91.64000	91.64000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.97000		93.97000		93.78000	93.78000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.73000		97.73000		97.53000	97.53000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.30000		96.30000		96.09000	96.09000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.36000		98.36000		98.14000	98.14000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			103.77000		103.77000		103.53000	103.53000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			104.11000		104.11000		103.87000	103.87000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			97.67000		97.67000		97.41000	97.41000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			104.78000		104.78000		104.53000	104.53000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			101.76000		101.76000		101.76000	101.76000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			102.24000		102.24000		102.24000	102.24000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.59000		99.59000		99.59000	99.59000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.04000		102.04000		102.04000	102.04000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.52000		98.52000		98.52000	98.52000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.91000		98.91000		98.90000	98.90000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.33000		99.33000		99.32000	99.32000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.78000		99.78000		99.78000	99.78000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.99000		101.99000		101.98000	101.98000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			103.01000		103.01000		103.00000	103.00000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			99.11000		99.11000		99.10000	99.10000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			102.76000		102.76000		102.75000	102.75000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.74000		96.74000		96.71000	96.71000			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
5Y STND	On 16/03/2021	Interest Rate Swap	96.01000	96.01000	96.01000	95.96000	95.96000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.25000	95.25000	95.25000	95.18000	95.18000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.47000	95.47000	95.47000	95.39000	95.39000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.69000	97.69000	97.69000	97.62000	97.62000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.85000	97.85000	97.85000	97.77000	97.77000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.07000	99.07000	99.07000	99.00000	99.00000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	103.00000	103.00000	103.00000	102.92000	102.92000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	104.27000	104.27000	104.27000	104.18000	104.18000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.71000	97.71000	97.71000	97.61000	97.61000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.74000	103.74000	103.74000	103.63000	103.63000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	584.47800	584.47800	584.47800	585.48900	585.48900				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	594.90800	594.90800	594.90800	595.93500	595.93500				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	606.43200	606.43200	606.43200	607.48300	607.48300				0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future	616.60400	616.60400	616.60400	617.68100	617.68100				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	680.63200	680.63200	680.63200	682.58300	682.58300				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	692.77800	692.77800	692.77800	694.76200	694.76200				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	706.19800	706.19800	706.19800	708.22500	708.22500				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	718.04300	718.04300	718.04300	720.11300	720.11300				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	617.53300	617.53300	617.53300	619.65200	619.65200				0.00	259,363,860.00	42	407.00
ALBI	On 01/11/2018	Index Future	628.55300	628.55300	628.55300	630.70800	630.70800				0.00	263,992,260.00	42	498.00
ALBI	On 07/02/2019	Index Future	640.72800	640.72800	640.72800	642.93000	642.93000				0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	651.47500	651.47500	651.47500	653.72300	653.72300				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.04130	10.04130	10.04130	10.03120	10.03120			11.03	0.00	100,413.00	10	12,322.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.16040	10.16040	10.16040	10.14790	10.14790			11.13	0.00	10,160.40	1	11,415.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.29110	10.29110	10.29110	10.27690	10.27690			11.84	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.41780	10.41780	10.41780	10.40170	10.40170			12.46	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.48690	10.48690	10.48690	10.45050	10.45050			12.28	0.00	0.00	0	845.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.62890	10.62890	10.62890	10.59100	10.59100			13.05	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	445.84990	445.84990	445.84990	423.59590	423.59590				0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.75540	13.75540	13.75540	13.66230	13.66230			13.67	0.00	0.00	0	1,575.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.02130	14.02130	14.02130	13.92510	13.92510			13.93	0.00	0.00	0	400.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.32020	14.32020	14.32020	14.22150	14.22150			14.27	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.60720	14.60720	14.60720	14.50560	14.50560			14.61	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.99260	1.99260	1.99260	1.99250	1.99250			12.25	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.01060	2.01060	2.01060	2.01060	2.01060			12.28	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.03000	2.03000	2.03000	2.02960	2.02960			13.24	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
CNH / R	On 14/06/2019	Foreign Exchange Future	2.04850		2.04850		2.04770	2.04770		13.88	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.14700		2.14700		2.13760	2.13760		13.05	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.18770		2.18770		2.17820	2.17820		13.31	0.00	0.00	0	15.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.23240		2.23240		2.22270	2.22270		13.97	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.27560		2.27560		2.26540	2.26540		14.62	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	10.81965		78.50282		10.77059	78.79798			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future	10.93296		76.11549		10.88219	76.41569			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.06196		77.58952		11.00906	77.89627			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.17077		75.10066		11.11591	75.41367			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	11.03431		81.21803		10.98522	81.55509			0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future	11.14430		78.40740		11.09349	78.75019			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.26522		79.92564		11.21234	80.27586			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.37234		77.00555		11.31749	77.36280			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	613.09800		613.09800		615.32000	615.32000			0.00	1,440,780,300.00	235	145.00
GOVI	On 01/11/2018	GOVI	624.03900		624.03900		626.29900	626.29900			0.00	1,435,289,700.00	230	341.00
GOVI	On 07/02/2019	GOVI	636.12700		636.12700		638.43600	638.43600			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	646.79700		646.79700		649.15300	649.15300			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.73370		1.73370		1.72590	1.72590		15.36	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.75600		1.75600		1.74800	1.74800		15.20	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.77960		1.77960		1.77120	1.77120		15.63	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.80160		1.80160		1.79300	1.79300		15.65	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	129.97090		129.97090		129.95459	129.95459			0.00	47,309,407.60	364	500.00
I2025	On 01/11/2018	Bond Future	132.32165		132.32165		132.30412	132.30412			0.00	47,371,150.70	358	365.00
I2025	On 07/02/2019	Bond Future	133.49458		133.49458		133.47811	133.47811			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
I2025	On 02/05/2019	Bond Future		135.75693	135.75693		135.74253	135.74253			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		99.34672	99.34672		99.52225	99.52225			0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future		100.09397	100.09397		100.27190	100.27190			0.00	0.00	0	1,370.00
I2029	On 07/02/2019	Bond Future		102.05045	102.05045		102.23294	102.23294			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		102.70931	102.70931		102.89671	102.89671			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		102.43951	102.43951		102.42662	102.42662			0.00	0.00	0	9,076.00
I2033	On 01/11/2018	Bond Future		103.17120	103.17120		103.15733	103.15733			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future		105.18787	105.18787		105.17479	105.17479			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		105.82716	105.82716		105.81576	105.81576			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		121.58942	121.58942		121.57394	121.57394			0.00	223,846,122.22	1,841	1,000.00
I2038	On 01/11/2018	Bond Future		123.78844	123.78844		123.77181	123.77181			0.00	223,809,499.52	1,808	8,621.00
I2038	On 07/02/2019	Bond Future		124.61783	124.61783		124.60229	124.60229			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		126.72980	126.72980		126.71604	126.71604			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		115.41958	115.41958		115.40464	115.40464			0.00	0.00	0	8,628.00
I2046	On 01/11/2018	Bond Future		115.85789	115.85789		115.84177	115.84177			0.00	0.00	0	10,966.00
I2046	On 07/02/2019	Bond Future		118.12232	118.12232		118.10723	118.10723			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		118.44195	118.44195		118.42867	118.42867			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		119.95527	119.95527		119.93979	119.93979			0.00	621,848,119.68	5,184	252.00
I2050	On 01/11/2018	Bond Future		122.12499	122.12499		122.10814	122.10814			0.00	627,356,073.63	5,137	9,834.00
I2050	On 07/02/2019	Bond Future		122.74035	122.74035		122.72493	122.72493			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		124.82054	124.82054		124.80684	124.80684			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		249.45200	249.45200		249.41800	249.41800			0.00	0.00	0	665.00
IGOV	On 01/11/2018	Index Future		253.96400	253.96400		253.92700	253.92700			0.00	0.00	0	714.00
IGOV	On 07/02/2019	Index Future		258.92900	258.92900		258.89300	258.89300			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		263.31800	263.31800		263.28600	263.28600			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.13360	0.13360		0.13300	0.13300			0.00	0.00	0	562.00

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 14/12/2018	Foreign Exchange Future			0.13380		0.13380		0.13210	0.13210			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.13360		0.13360		0.13180	0.13180			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13200		0.13200		0.13050	0.13050			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.66610		1.66610		1.65600	1.65600		12.00	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.69050		1.69050		1.68040	1.68040		12.46	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.71730		1.71730		1.70670	1.70670		13.05	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.74250		1.74250		1.73170	1.73170		14.02	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.22550		9.22550		9.20290	9.20290		12.45	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.33310		9.33310		9.30960	9.30960		12.61	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.45310		9.45310		9.42820	9.42820		13.29	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.57000		9.57000		9.54280	9.54280		13.97	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.30990		1.30990		1.30870	1.30870			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.32030		1.32030		1.31910	1.31910			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.33050		1.33050		1.32920	1.32920			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33970		1.33970		1.33830	1.33830			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.31370		1.31370		1.31320	1.31320			0.00	0.00	0	8.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.17500		1.17500		1.17550	1.17550			0.00	0.00	0	180.00
R186	On 02/08/2018	Bond Future			8.77397		111.41274		8.72436	111.72220		7.56	0.00	912,024,689.64	8,186	84,737.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.92	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	2.66000		0.00266		13.39000	0.01339	2.660	7.11	0.01	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	485.05000		0.48505		718.70000	0.71870	485.050	7.56	0.46	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.75	Put	634.43000		0.63443		558.62000	0.55862	634.430	7.56	0.54	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.90	Put	257.34000		0.25734		240.22000	0.24022	257.340	7.69	0.29	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.84246		113.40094		8.79063	113.71560		7.36	0.00	927,619,689.20	8,180	31,616.00
R186	On 01/11/2018	Bond Future	7.96	Call	169.94000		0.16994		212.06000	0.21206	169.940	6.72	0.09	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	794.98000		0.79498		916.04000	0.91604	794.980	7.16	0.30	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,061.59000		1.06159		982.62000	0.98262	1,061.590	7.69	0.34	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.92020		110.29207		8.86556	110.61389		7.75	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.98898		112.14126		8.93162	112.47015		7.90	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/08/2018	Bond Future			296.78734		296.78734		296.75183	296.75183			0.00	0.00	0	1,235.00
R197	On 01/11/2018	Bond Future			302.15517		302.15517		302.11682	302.11682			0.00	0.00	0	2,350.00
R197	On 07/02/2019	Bond Future			300.70487		300.70487		300.66910	300.66910			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
R197	On 02/05/2019	Bond Future			305.80071		305.80071		305.76955	305.76955			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			232.84179		232.84179		232.81245	232.81245			0.00	75,207,898.17	323	12,645.00
R202	On 01/11/2018	Bond Future			237.05293		237.05293		237.02148	237.02148			0.00	75,382,831.74	318	9,729.00
R202	On 07/02/2019	Bond Future			237.77914		237.77914		237.74972	237.74972			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			241.80890		241.80890		241.78303	241.78303			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			8.19335		101.70002		8.14351	101.88507		4.02	0.00	171,567,933.74	1,687	26,214.00
R2023	On 01/11/2018	Bond Future			8.26200		99.58899		8.20880	99.77705		4.06	0.00	168,205,804.11	1,689	22,140.00
R2023	On 07/02/2019	Bond Future			8.34529		101.51772		8.28755	101.71039		4.16	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.41152		99.29216		8.34928	99.48952		4.52	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			9.15368		92.05583		9.10415	92.38483		10.23	0.00	915,587,285.18	9,946	34,636.00
R2030	On 02/08/2018	Bond Future	8.51	Call	0.66000		0.00066		4.70000	0.00470	0.660	9.55	0.00	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	117.84000		0.11784		239.69000	0.23969	117.840	10.13	0.15	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	65.30000		0.06530		73.90000	0.07390	65.300	10.98	0.08	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.21758		93.69860		9.16632	94.03323		10.02	0.00	931,551,481.20	9,942	32,995.00
R2030	On 07/02/2019	Bond Future			9.28990		91.50384		9.23646	91.84584		10.55	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future			9.35575		93.03798		9.30025	93.38708		10.99	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			9.35401		94.47506		9.30448	94.83091		10.98	0.00	891,183,240.98	9,433	29,977.00
R2032	On 01/11/2018	Bond Future			9.42216		92.00609		9.37098	92.36800		11.24	0.00	868,261,471.33	9,437	24,203.00
R2032	On 07/02/2019	Bond Future			9.49796		93.78784		9.44475	94.15761		11.35	0.00	0.00	0	0.00
R2032	On 02/05/2019	Bond Future			9.56281		91.20486		9.50769	91.58220		12.43	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			9.50386		98.65133		9.45434	99.04580		11.65	0.00	2,071,184,673.35	20,995	39,599.00
R2035	On 01/11/2018	Bond Future			9.57261		95.91599		9.52151	96.31725		11.96	0.00	2,013,756,210.05	20,995	57,958.00
R2035	On 07/02/2019	Bond Future			9.65034		97.77353		9.59728	98.18347		12.11	0.00	0.00	0	0.00
R2035	On 02/05/2019	Bond Future			9.71274		94.91493		9.65789	95.33324		13.33	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.57362		90.93531		9.52412	91.33158		12.78	0.00	940,180,170.09	10,339	38,370.00
R2037	On 01/11/2018	Bond Future			9.63740		92.55805		9.58641	92.96114		12.55	0.00	956,957,678.95	10,339	37,419.00
R2037	On 07/02/2019	Bond Future			9.70896		90.09068		9.65612	90.50239		13.32	0.00	0.00	0	0.00
R2037	On 02/05/2019	Bond Future			9.77305		91.60101		9.71847	92.02108		14.01	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			6.67104		101.47763		6.65018	101.48532		0.17	0.00	0.00	0	10,270.00
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			9.64858		94.33332		9.59908	94.75921		13.25	0.00	62,071,324.56	658	20,832.00
R2040	On 01/11/2018	Bond Future			9.71211		96.01675		9.66115	96.44991		13.03	0.00	63,179,021.50	658	11,638.00
R2040	On 01/11/2018	Bond Future	8.50	Call	67.07000		0.06707		88.76000	0.08876	67.070	11.12	0.03	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	717.98000		0.71798		841.21000	0.84121	717.980	12.40	0.21	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	942.64000		0.94264		1,089.57000	1.08957	942.640	12.59	0.26	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,090.22000		3.09022		3,376.47000	3.37647	3,090.220	13.48	0.56	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.78333		93.36567		9.73054	93.80817		13.87	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future			9.84693		94.93094		9.79244	95.38231		14.64	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			9.67828		91.43422		9.62876	91.86732		13.94	0.00	0.00	0	21,313.00
R2044	On 01/11/2018	Bond Future			9.73958		93.06588		9.68863	93.50643		13.73	0.00	0.00	0	26,360.00
R2044	On 07/02/2019	Bond Future			9.80816		90.48297		9.75543	90.93297		14.63	0.00	0.00	0	0.00
R2044	On 02/05/2019	Bond Future			9.86927		91.99988		9.81489	92.45882		15.45	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			9.67312		94.83389		9.62356	95.27908		13.80	0.00	0.00	0	76,267.00
R2048	On 01/11/2018	Bond Future			9.73580		92.09371		9.68479	92.54658		14.24	0.00	0.00	0	90,308.00
R2048	On 07/02/2019	Bond Future			9.80616		93.87724		9.75336	94.33977		14.48	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			9.86245		91.01668		9.80805	91.48832		16.04	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			7.48624		100.12949		7.44040	100.19082		0.81	0.00	218,682,806.16	2,184	17,183.00
R207	On 01/11/2018	Bond Future			7.53055		101.91633		7.47503	101.97843		0.73	0.00	222,483,348.39	2,183	3,628.00
R207	On 07/02/2019	Bond Future			7.60064		100.24512		7.52713	100.30941		0.73	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			7.70586		101.92593		7.60468	101.99281		0.73	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			7.78824		99.92429		7.74315	100.02884		1.92	0.00	404,793,298.79	4,051	14,964.00
R208	On 01/11/2018	Bond Future			7.85228		98.30798		7.80218	98.41411		2.01	0.00	398,442,242.94	4,053	21,360.00
R208	On 07/02/2019	Bond Future			7.93441		100.21180		7.87693	100.32095		2.03	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.01008		98.49220		7.94422	98.60466		2.31	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/08/2018	Bond Future			9.48305		74.74092		9.43349	75.07492		13.27	0.00	5,231,864.40	70	89,883.00
R209	On 02/08/2018	Bond Future	8.46	Call	0.00000		0.00000		0.01000	0.00001	0.000	11.89	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	0.00000		0.00000		0.02000	0.00002	0.000	11.90	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	4,589.69000		4.58969	4,260.78000	4.26078	4,589.690		12.51	1.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	6.95000		0.00695	27.46000	0.02746	6.950		12.80	0.01	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,975.70000		1.97570	1,757.22000	1.75722	1,975.700		13.21	0.87	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	864.98000		0.86498	778.70000	0.77870	864.980		13.57	0.58	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,428.45000		1.42845	1,759.66000	1.75966	1,428.450		14.04	0.76	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	3.24000		0.00324	6.00000	0.00600	3.240		15.28	0.01	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	0.00000		0.00000	0.01000	0.00001	0.000		15.36	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.54380		72.92700		9.49280	73.26679		13.61	0.00	261,880,857.00	3,591	92,654.00
R209	On 01/11/2018	Bond Future	8.89	Call	478.78000		0.47878	566.30000	0.56630	478.780		12.49	0.19	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,436.67000		2.43667	2,662.54000	2.66254	2,436.670		13.81	0.56	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,044.41000		1.04441	976.79000	0.97679	1,044.410		14.44	0.29	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,010.76000		1.01076	945.35000	0.94535	1,010.760		14.48	0.28	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.61082		74.33923		9.55807	74.68635		13.79	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future			9.66776		72.43760		9.61339	72.79161		15.10	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			184.93074		184.93074		184.90768	184.90768			0.00	0.00	0	1,480.00
R210	On 01/11/2018	Bond Future			185.77536		185.77536		185.75044	185.75044			0.00	0.00	0	969.00
R210	On 07/02/2019	Bond Future			189.40648		189.40648		189.38310	189.38310			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			190.06619		190.06619		190.04577	190.04577			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			153.07513		153.07513		153.36351	153.36351			0.00	0.00	0	2,387.00
R212	On 01/11/2018	Bond Future			155.84376		155.84376		156.13623	156.13623			0.00	0.00	0	3,446.00
R212	On 07/02/2019	Bond Future			156.73620		156.73620		157.03606	157.03606			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			159.39234		159.39234		159.70005	159.70005			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			9.25849		86.46398		9.20893	86.78635		10.77	0.00	0.00	0	28,004.00
R213	On 01/11/2018	Bond Future			9.32480		84.46096		9.27360	84.78884		11.02	0.00	0.00	0	18,919.00
R213	On 07/02/2019	Bond Future			9.40008		86.09667		9.34681	86.43179		11.16	0.00	0.00	0	0.00
R213	On 02/05/2019	Bond Future			9.46042		83.99264		9.40527	84.33461		12.11	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 02/08/2018	Bond Future	9.63800		74.15098		9.58844	74.49925		14.15	0.00	0.00	0	23,670.00
R214	On 01/11/2018	Bond Future	9.69983		72.18147		9.64886	72.53579		14.53	0.00	52,475,928.69	727	18,010.00
R214	On 07/02/2019	Bond Future	9.76919		73.57943		9.71649	73.94130		14.73	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.82468		71.51887		9.77043	71.88785		16.20	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 17/09/2018	Foreign Exchange Future	9.96740		9.96740		9.93100	9.93100		12.35	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.10420		10.10420		10.06660	10.06660		12.59	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.25310		10.25310		10.21410	10.21410		13.04	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.39420		10.39420		10.35460	10.35460		13.52	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.79660		2.79660		2.75160	2.75160		19.86	0.00	0.00	0	12,975.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.71840		2.71840		2.67520	2.67520		19.53	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.63460		2.63460		2.59110	2.59110		18.82	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.56540		2.56540		2.51850	2.51850		18.38	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.33420		1.33420		1.32540	1.32540			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.28820		1.28820		1.27960	1.27960			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.24250		1.24250		1.23430	1.23430			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.20450		1.20450		1.19650	1.19650			0.00	0.00	0	0.00
Total for Derivatives :												19,497,634,229.71	210,179	5 906 811.00
Grand Total:												19,497,634,229.71	210,179	5 906 811.00