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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 18/07/2018

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	
<b>Derivatives</b>														
\$ / R	On 20/07/2018	Any day expiry	13.27020	13.27020		13.23100	13.23100		16.84	0.00	0.00	0	1,800.00	
\$ / R	On 24/07/2018	Any day expiry	13.27410	13.27410		13.23800	13.23800		14.39	0.00	0.00	0	500.00	
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,176.26460	1.17626	1,212.62760	1.21263	1,176.265	23.95	1.00	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	0.01520	0.00002	0.01650	0.00002	0.015	38.11	0.00	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry	13.27630	13.27630		13.23970	13.23970		14.78	0.00	0.00	0	20,570.00	
\$ / R	On 27/07/2018	Any day expiry	13.28070	13.28070		13.24310	13.24310		14.98	0.00	0.00	0	1,204.00	
\$ / R	On 27/07/2018	Any day expiry	13.25	Put	111.04340	0.11104	136.62890	0.13663	111.043	15.14	0.46	0.00	0	20,000.00
\$ / R	On 31/07/2018	Any day expiry	13.28760	13.28760		13.25000	13.25000		14.56	0.00	0.00	0	3,262.00	
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	44.84670	0.04485	57.53540	0.05754	44.847	14.72	0.21	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	70.82960	0.07083	68.00500	0.06801	70.830	15.31	0.30	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	534.95180	0.53495	572.86580	0.57287	534.952	16.42	0.89	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	0.05870	0.00006	0.08180	0.00008	0.059	27.01	0.00	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.08160	0.00008	0.10310	0.00010	0.082	32.17	0.00	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry	13.29100	13.29100		13.25340	13.25340		14.73	0.00	0.00	0	55.00	
\$ / R	On 07/08/2018	Any day expiry	13.29970	13.29970		13.26190	13.26190		14.63	0.00	0.00	0	0.00	
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	3.60010	0.00360	4.63920	0.00464	3.600	15.98	0.02	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	13.86	Put	600.58300	0.60058	637.72270	0.63772	600.583	16.78	0.85	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	0.25310	0.00025	0.32730	0.00033	0.253	27.06	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.31000	13.31000	13.27220	13.27220		14.55	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry			13.31350	13.31350	13.27560	13.27560		14.66	0.00	0.00	0	6,070.00
\$ / R	On 15/08/2018	Any day expiry	13.43	Put	286.40440	0.28640	316.12560	0.31613	286.404	15.12	0.57	0.00	0	106.00
\$ / R	On 15/08/2018	Any day expiry	13.55	Call	131.36780	0.13137	125.56290	0.12556	131.368	15.54	0.35	0.00	0	106.00
\$ / R	On 20/08/2018	Any day expiry			13.32210	13.32210	13.28410	13.28410		14.59	0.00	0.00	0	600.00
\$ / R	On 31/08/2018	Any day expiry			13.34100	13.34100	13.30290	13.30290		14.79	0.00	0.00	0	3,299.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	125.33700	0.12534	141.68150	0.14168	125.337	14.32	0.29	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	164.45970	0.16446	158.20830	0.15821	164.460	15.70	0.35	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	586.68750	0.58669	620.39240	0.62039	586.688	16.15	0.72	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	1.64650	0.00165	1.85790	0.00186	1.647	20.65	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.54960	0.00155	1.72810	0.00173	1.550	23.61	0.00	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.34620	13.34620	13.30810	13.30810		14.65	0.00	0.00	0	197.00
\$ / R	On 13/09/2018	Any day expiry			13.36340	13.36340	13.32520	13.32520		14.72	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	277.25930	0.27726	301.14500	0.30114	277.259	14.65	0.46	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.37030	13.37030	13.33200	13.33200		14.66	0.00	320,900,570.30	24,001	498,872.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	3.17870	0.00318	3.31690	0.00332	3.179	16.33	0.01	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	3.27880	0.00328	3.41640	0.00342	3.279	16.23	0.01	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	3.83690	0.00384	3.96970	0.00397	3.837	15.74	0.01	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	4.89150	0.00489	5.01070	0.00501	4.891	15.01	0.02	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	5.78120	0.00578	5.88580	0.00589	5.781	14.52	0.02	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	6.29570	0.00630	6.39090	0.00639	6.296	14.27	0.02	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	7.49280	0.00749	7.56550	0.00757	7.493	13.78	0.03	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	18.82470	0.01882	20.31090	0.02031	18.825	13.80	0.06	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,139.12470	1.13912	1,102.31090	1.10231	1,139.125	13.80	0.94	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	22.29130	0.02229	24.26970	0.02427	22.291	13.81	0.07	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	28.92070	0.02892	31.86710	0.03187	28.921	13.82	0.08	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	912.08870	0.91209	878.64460	0.87864	912.089	13.83	0.89	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	41.78870	0.04179	46.64460	0.04664	41.789	13.83	0.11	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	52.64760	0.05265	59.10180	0.05910	52.648	13.84	0.13	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	57.24750	0.05725	64.36820	0.06437	57.248	13.84	0.14	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	63.85950	0.06386	71.92610	0.07193	63.859	13.84	0.16	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	688.77490	0.68877	661.30960	0.66131	688.775	13.94	0.80	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	666.10170	0.66610	639.30590	0.63931	666.102	13.97	0.79	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	108.93810	0.10894	121.59190	0.12159	108.938	14.04	0.24	0.00	0	3,750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	155.61060	0.15561	171.89180	0.17189	155.611	14.22	0.30	0.00	0	78,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	525.91060	0.52591	503.89180	0.50389	525.911	14.22	0.70	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	193.03850	0.19304	211.81550	0.21182	193.038	14.35	0.35	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	235.64150	0.23564	256.91070	0.25691	235.642	14.47	0.40	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	405.94150	0.40594	388.91070	0.38891	405.942	14.47	0.60	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	244.78520	0.24479	266.54860	0.26655	244.785	14.49	0.41	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	379.18900	0.37919	363.38590	0.36339	379.189	14.53	0.57	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	258.88900	0.25889	281.38590	0.28139	258.889	14.53	0.43	0.00	0	74,064.00

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	13.50	Call	269.01550	0.26902	258.44580	0.25845	269.015	15.05	0.45	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	464.12370	0.46412	493.52490	0.49352	464.124	15.32	0.60	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	234.42370	0.23442	225.52490	0.22552	234.424	15.32	0.40	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	218.71160	0.21871	210.57850	0.21058	218.712	15.45	0.38	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	133.79350	0.13379	129.77660	0.12978	133.794	16.39	0.26	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	763.49350	0.76349	797.77660	0.79778	763.494	16.39	0.74	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	49.06800	0.04907	48.29210	0.04829	49.068	18.10	0.11	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	29.50280	0.02950	28.89260	0.02889	29.503	18.44	0.07	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	5.36800	0.00537	5.05030	0.00505	5.368	19.56	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	4.93840	0.00494	4.65800	0.00466	4.938	19.75	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	4.59130	0.00459	4.37890	0.00438	4.591	20.13	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	4.14380	0.00414	4.01820	0.00402	4.144	20.71	0.01	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.38390	13.38390	13.34570	13.34570		14.83	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.38900	13.38900	13.35080	13.35080		14.90	0.00	0.00	0	4,032.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	176.17020	0.17617	192.63760	0.19264	176.170	14.35	0.31	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	217.75690	0.21776	211.05070	0.21105	217.757	15.87	0.35	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	623.37170	0.62337	655.10230	0.65510	623.372	15.92	0.65	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	8.58080	0.00858	8.86550	0.00887	8.581	20.69	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	4.35120	0.00435	4.47130	0.00447	4.351	21.61	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.39580	13.39580	13.35760	13.35760		14.88	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			13.41290	13.41290	13.37470	13.37470		14.96	0.00	0.00	0	0.00
\$ / R	On 12/10/2018	Any day expiry	13.51	Call	349.98420	0.34998	338.45910	0.33846	349.984	15.22	0.48	0.00	0	5,000.00
\$ / R	On 25/10/2018	Any day expiry			13.43500	13.43500	13.39690	13.39690		15.08	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.44180	13.44180	13.40370	13.40370		15.06	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.44520	13.44520	13.40710	13.40710		15.09	0.00	0.00	0	3,608.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	223.91420	0.22391	240.23280	0.24023	223.914	14.44	0.32	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	660.83780	0.66084	690.40160	0.69040	660.838	15.85	0.60	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	269.06330	0.26906	261.94050	0.26194	269.063	16.14	0.36	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	19.32290	0.01932	18.80400	0.01880	19.323	20.24	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	8.05480	0.00805	7.82050	0.00782	8.055	20.03	0.02	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.44690	13.44690	13.40880	13.40880		15.10	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.45370	13.45370	13.41570	13.41570		15.07	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	25.24220	0.02524	26.53910	0.02654	25.242	14.31	0.05	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	707.19600	0.70720	737.15750	0.73716	707.196	15.95	0.62	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	15.26170	0.01526	13.72980	0.01373	15.262	20.52	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.46730	13.46730	13.42930	13.42930		15.08	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.47250	13.47250	13.43440	13.43440		15.11	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	5.43810	0.00544	5.96760	0.00597	5.438	17.06	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	20.79780	0.02080	22.91000	0.02291	20.798	14.88	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	590.54440	0.59054	572.28710	0.57229	590.544	14.79	0.60	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.49630	13.49630	13.45840	13.45840		15.18	0.00	0.00	0	3,363.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	258.14360	0.25814	274.59770	0.27460	258.144	14.47	0.32	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	687.99590	0.68800	716.12490	0.71612	687.996	15.78	0.57	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	302.94910	0.30295	295.85790	0.29586	302.949	16.33	0.35	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 30/11/2018	Any day expiry	16.70	Call	36.74760	0.03675	35.83150	0.03583	36.748	20.88	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	24.84870	0.02485	23.55650	0.02356	24.849	21.97	0.04	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.51500	13.51500	13.47710	13.47710		15.16	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	599.37130	0.59937	625.26950	0.62527	599.371	15.45	0.52	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	90.36960	0.09037	89.16190	0.08916	90.370	19.03	0.12	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.52010	13.52010	13.48230	13.48230		15.18	0.00	10,018,394.10	741	61,673.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	27.89100	0.02789	30.22790	0.03023	27.891	14.72	0.05	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	33.30820	0.03331	36.12130	0.03612	33.308	14.52	0.06	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	42.25430	0.04225	45.84620	0.04585	42.254	14.26	0.07	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	49.38560	0.04939	53.58580	0.05359	49.386	14.08	0.09	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	50.93820	0.05094	55.26890	0.05527	50.938	14.05	0.09	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	57.59590	0.05760	62.48550	0.06249	57.596	13.91	0.10	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	69.02230	0.06902	74.73850	0.07474	69.022	13.85	0.11	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	76.45300	0.07645	82.63950	0.08264	76.453	13.89	0.12	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	98.55810	0.09856	106.06390	0.10606	98.558	13.97	0.15	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	122.80050	0.12280	131.63830	0.13164	122.800	14.05	0.18	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,142.90050	1.14290	1,113.93830	1.11394	1,142.901	14.05	0.82	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	153.56750	0.15357	163.95700	0.16396	153.568	14.13	0.21	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	166.71580	0.16672	177.72340	0.17772	166.716	14.17	0.23	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	186.38830	0.18639	198.28830	0.19829	186.388	14.21	0.24	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	272.63520	0.27264	288.28760	0.28829	272.635	14.49	0.32	0.00	0	175,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	792.73520	0.79274	770.58760	0.77059	792.735	14.49	0.68	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	313.93260	0.31393	331.23940	0.33124	313.933	14.62	0.35	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	678.73650	0.67874	659.90100	0.65990	678.736	14.76	0.62	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	367.98040	0.36798	387.27420	0.38727	367.980	14.79	0.39	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	382.25040	0.38225	402.03860	0.40204	382.250	14.83	0.40	0.00	0	22,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	652.35040	0.65235	634.33860	0.63434	652.350	14.83	0.60	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	484.93230	0.48493	507.93520	0.50794	484.932	15.11	0.46	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	512.59960	0.51260	536.37820	0.53638	512.600	15.18	0.47	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	532.69960	0.53270	518.67820	0.51868	532.700	15.18	0.53	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	634.12210	0.63412	660.46300	0.66046	634.122	15.56	0.53	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	640.50310	0.64050	666.96500	0.66697	640.503	15.57	0.54	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	685.94190	0.68594	713.22680	0.71323	685.942	15.71	0.56	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	426.04190	0.42604	415.52680	0.41553	426.042	15.71	0.44	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	692.54160	0.69254	719.94160	0.71994	692.542	15.72	0.56	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	419.26780	0.41927	408.98220	0.40898	419.268	15.74	0.44	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	371.74990	0.37175	363.08400	0.36308	371.750	16.02	0.40	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	357.13860	0.35714	348.97780	0.34898	357.139	16.12	0.39	0.00	0	16,130.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	321.82190	0.32182	314.88490	0.31488	321.822	16.36	0.36	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	274.59000	0.27459	269.05330	0.26905	274.590	16.74	0.31	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	263.99830	0.26400	258.74010	0.25874	263.998	16.84	0.30	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	251.86060	0.25186	246.92040	0.24692	251.861	16.95	0.29	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	222.35810	0.22236	218.17750	0.21818	222.358	17.26	0.26	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	220.64650	0.22065	216.50770	0.21651	220.647	17.28	0.26	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	14.62	Call	218.94650	0.21895	214.85190	0.21485	218.947	17.30	0.26	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	205.86220	0.20586	202.09450	0.20209	205.862	17.45	0.24	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	198.12620	0.19813	194.55370	0.19455	198.126	17.55	0.24	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	185.00840	0.18501	181.75710	0.18176	185.008	17.72	0.22	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	162.57090	0.16257	159.84730	0.15985	162.571	17.97	0.20	0.00	0	15,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	161.26260	0.16126	158.56730	0.15857	161.263	17.98	0.20	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	151.18300	0.15118	148.71750	0.14872	151.183	18.10	0.19	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	144.06470	0.14406	141.75800	0.14176	144.065	18.19	0.18	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	110.84390	0.11084	109.25340	0.10925	110.844	18.70	0.14	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	93.39170	0.09339	92.15330	0.09215	93.392	19.03	0.12	0.00	0	11,380.00
\$ / R	On 21/12/2018	Any day expiry			13.53200	13.53200	13.49420	13.49420		15.25	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	365.37590	0.36538	384.01470	0.38401	365.376	14.76	0.38	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	413.37560	0.41338	433.57250	0.43357	413.376	14.90	0.41	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	224.73220	0.22473	220.72740	0.22073	224.732	17.31	0.26	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	210.09650	0.21010	206.50550	0.20651	210.097	17.48	0.24	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.54910	13.54910	13.51130	13.51130		15.18	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	286.84210	0.28684	302.26330	0.30226	286.842	14.44	0.32	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	709.00170	0.70900	736.13200	0.73613	709.002	15.63	0.55	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	333.91630	0.33392	326.95980	0.32696	333.916	16.39	0.35	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	51.85660	0.05186	50.98290	0.05098	51.857	20.90	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	37.98370	0.03798	36.37090	0.03637	37.984	22.17	0.05	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.55250	13.55250	13.51470	13.51470		15.18	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			13.57970	13.57970	13.64680	13.64680		15.27	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	189.23880	0.18924	0.00000	0.00000	189.239	14.17	0.23	816,163.25	263	263.00
\$ / R	On 30/01/2019	Any day expiry			13.60020	13.60020	13.56260	13.56260		15.27	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.60190	13.60190	13.56430	13.56430		15.28	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	313.25940	0.31326	329.48830	0.32949	313.259	14.47	0.32	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	360.20600	0.36021	353.56940	0.35357	360.206	16.59	0.35	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.62410	13.62410	13.58660	13.58660		15.30	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.64980	13.64980	13.61240	13.61240		15.39	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	334.73940	0.33474	350.69460	0.35069	334.739	14.50	0.31	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	384.81030	0.38481	378.25680	0.37826	384.810	16.79	0.34	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.68060	13.68060	13.64330	13.64330		15.46	0.00	0.00	0	5,900.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	5.84470	0.00584	6.33100	0.00633	5.845	15.16	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	57.69700	0.05770	62.39030	0.06239	57.697	13.83	0.08	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	98.88390	0.09888	105.04420	0.10504	98.884	13.96	0.12	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	180.41250	0.18041	189.53870	0.18954	180.413	14.15	0.19	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	788.85350	0.78885	772.34140	0.77234	788.854	15.12	0.58	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	563.56540	0.56357	584.45740	0.58446	563.565	15.13	0.42	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	728.64150	0.72864	752.78760	0.75279	728.641	15.54	0.49	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	797.08610	0.79709	822.23350	0.82223	797.086	15.71	0.52	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	476.59450	0.47659	467.93470	0.46793	476.594	16.39	0.40	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	429.52910	0.42953	422.29560	0.42230	429.529	16.68	0.36	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	328.79660	0.32880	324.04310	0.32404	328.797	17.48	0.29	0.00	0	17,981.00

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	15.45	Call	247.59430	0.24759	243.84560	0.24385	247.594	18.11	0.23	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	235.00860	0.23501	231.53490	0.23153	235.009	18.22	0.22	0.00	0	721.00
\$ / R	On 27/03/2019	Any day expiry			13.69590	13.69590	13.65880	13.65880		15.48	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			13.69940	13.69940	13.66220	13.66220		15.48	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	354.80660	0.35481	370.44370	0.37044	354.807	14.53	0.31	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	407.04390	0.40704	400.57310	0.40057	407.044	16.98	0.34	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			13.70620	13.70620	13.66910	13.66910		15.46	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			13.75390	13.75390	13.71680	13.71680		15.53	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	375.04820	0.37505	389.57900	0.38958	375.048	14.56	0.31	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	869.38530	0.86939	853.40680	0.85341	869.385	15.18	0.58	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	427.20990	0.42721	421.69720	0.42170	427.210	17.13	0.34	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			13.80610	13.80610	13.76870	13.76870		15.61	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	394.67180	0.39467	409.02700	0.40903	394.672	14.62	0.31	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	445.76780	0.44577	440.14320	0.44014	445.768	17.31	0.33	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			13.81110	13.81110	13.77370	13.77370		15.60	0.00	0.00	0	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.82970	13.82970	13.79210	13.79210		15.67	0.00	21,159,441.00	1,530	15,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	9.86450	0.00986	9.98770	0.00999	9.865	12.92	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	176.20740	0.17621	186.59090	0.18659	176.207	13.98	0.17	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	314.12900	0.31413	326.20670	0.32621	314.129	14.49	0.26	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	395.45280	0.39545	409.51690	0.40952	395.453	14.63	0.30	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	504.52290	0.50452	522.64850	0.52265	504.523	14.86	0.35	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	821.31160	0.82131	844.83850	0.84484	821.312	15.64	0.47	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	851.53960	0.85154	875.50700	0.87551	851.540	15.71	0.48	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	571.76780	0.57177	563.45420	0.56345	571.768	16.65	0.40	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	511.60130	0.51160	504.70590	0.50471	511.601	17.00	0.36	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	365.87800	0.36588	361.47820	0.36148	365.878	17.95	0.27	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	354.11760	0.35412	349.95760	0.34996	354.118	18.02	0.27	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	325.81430	0.32581	322.21260	0.32221	325.814	18.23	0.25	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	308.39140	0.30839	305.13260	0.30513	308.391	18.36	0.24	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			13.85330	13.85330	13.81560	13.81560		15.67	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	410.62270	0.41062	424.78800	0.42479	410.623	14.66	0.30	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	459.56480	0.45956	454.18970	0.45419	459.565	17.45	0.33	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			13.85830	13.85830	13.82060	13.82060		15.65	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.86170	13.86170	13.82400	13.82400		15.66	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	617.77090	0.61777	637.66400	0.63766	617.771	15.14	0.39	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	267.84530	0.26785	265.63400	0.26563	267.845	18.87	0.20	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			13.91030	13.91030	13.87280	13.87280		15.76	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	429.04260	0.42904	442.92810	0.44293	429.043	14.73	0.30	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	480.96360	0.48096	475.06050	0.47506	480.964	17.62	0.32	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			13.91220	13.91220	13.87460	13.87460		15.76	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			13.96570	13.96570	13.92780	13.92780		15.90	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	445.94790	0.44595	460.46400	0.46046	445.948	14.83	0.30	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	498.04110	0.49804	492.50110	0.49250	498.041	17.82	0.32	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry			13.97130	13.97130	13.93340	13.93340		15.89	0.00	0.00	0	55.00

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 16/09/2019	Foreign Exchange Future			13.99710	13.99710		13.95900	13.95900		15.98	0.00	0.00	0	0.00
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future			19.01690	0.01902		18.29290	0.01829	19.017	12.90	0.02	0.00	0	1,000.00
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future			279.23120	0.27923		292.19320	0.29219	279.231	14.39	0.21	0.00	0	1,000.00
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future			461.37350	0.46137		456.24660	0.45625	461.373	18.20	0.29	0.00	0	1,000.00
\$ / R			On 30/09/2019	Any day expiry			14.02300	14.02300		13.98470	13.98470		16.00	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/09/2019	Any day expiry			460.99130	0.46099		474.88100	0.47488	460.991	14.90	0.29	0.00	0	500.00
\$ / R	15.68	Call	On 30/09/2019	Any day expiry			519.57740	0.51958		513.68150	0.51368	519.577	17.98	0.32	0.00	0	500.00
\$ / R			On 02/10/2019	Any day expiry			14.02670	14.02670		13.98840	13.98840		16.07	0.00	0.00	0	55.00
\$ / R			On 31/10/2019	Any day expiry			14.08020	14.08020		14.04160	14.04160		16.16	0.00	0.00	0	55.00
\$ / R	13.00	Put	On 31/10/2019	Any day expiry			475.30880	0.47531		488.97360	0.48897	475.309	14.97	0.29	0.00	0	500.00
\$ / R	15.87	Call	On 31/10/2019	Any day expiry			535.80550	0.53581		529.69280	0.52969	535.806	18.18	0.32	0.00	0	500.00
\$ / R			On 29/11/2019	Any day expiry			14.13380	14.13380		14.09490	14.09490		16.26	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 29/11/2019	Any day expiry			487.46180	0.48746		501.04030	0.50104	487.462	15.02	0.29	0.00	0	500.00
\$ / R	16.03	Call	On 29/11/2019	Any day expiry			553.68990	0.55369		547.54450	0.54754	553.690	18.33	0.32	0.00	0	500.00
\$ / R			On 02/12/2019	Any day expiry			14.13930	14.13930		14.10040	14.10040		16.25	0.00	0.00	0	55.00
\$ / R			On 13/12/2019	Foreign Exchange Future			14.15970	14.15970		14.12050	14.12050		16.27	0.00	0.00	0	0.00
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future			168.47350	0.16847		168.08660	0.16809	168.473	21.37	0.11	0.00	0	2,000.00
\$ / R			On 31/12/2019	Any day expiry			14.19290	14.19290		14.15360	14.15360		16.33	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 31/12/2019	Any day expiry			499.22080	0.49922		512.64590	0.51265	499.221	15.05	0.28	0.00	0	500.00
\$ / R	16.21	Call	On 31/12/2019	Any day expiry			571.75590	0.57176		565.32920	0.56533	571.756	18.48	0.31	0.00	0	500.00
\$ / R			On 02/01/2020	Any day expiry			14.19660	14.19660		14.15730	14.15730		16.34	0.00	0.00	0	55.00
\$ / R			On 31/01/2020	Any day expiry			14.25020	14.25020		14.21050	14.21050		16.41	0.00	0.00	0	55.00
\$ / R			On 02/03/2020	Any day expiry			14.30740	14.30740		14.26740	14.26740		16.47	0.00	0.00	0	55.00
\$ / R			On 02/04/2020	Any day expiry			14.36470	14.36470		14.32430	14.32430		16.53	0.00	0.00	0	55.00
\$ / R			On 29/04/2020	Any day expiry			14.41450	14.41450		14.37380	14.37380		16.57	0.00	0.00	0	55.00
\$ / R			On 02/06/2020	Any day expiry			14.47730	14.47730		14.43620	14.43620		16.66	0.00	0.00	0	1,055.00
\$ / R			On 12/06/2020	Foreign Exchange Future			14.49580	14.49580		14.45460	14.45460		16.66	0.00	0.00	0	0.00
\$ / R			On 28/07/2020	Any day expiry			14.58400	14.58400		14.54210	14.54210		16.76	0.00	0.00	0	84,000.00
\$ / R			On 14/09/2020	Foreign Exchange Future			14.69180	14.69180		14.64920	14.64920		16.90	0.00	0.00	0	0.00
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future			13.37030	13.37030		13.33200	13.33200		14.66	0.00	0.00	0	340.00
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future			13.52010	13.52010		13.48230	13.48230		15.18	0.00	0.00	0	15.00
\$ / R MAXI			On 18/03/2019	Foreign Exchange Future			13.68060	13.68060		13.64330	13.64330		15.46	0.00	0.00	0	5.00
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future			13.82970	13.82970		13.79210	13.79210		15.67	0.00	0.00	0	0.00
£ / R			On 17/09/2018	Foreign Exchange Future			17.48670	17.48670		17.59410	17.59410		13.77	0.00	4,354,188.30	249	226,559.00
£ / R			On 14/12/2018	Foreign Exchange Future			17.75340	17.75340		17.86250	17.86250		14.08	0.00	7,083,606.60	399	9,525.00
£ / R			On 18/03/2019	Foreign Exchange Future			18.04900	18.04900		18.16070	18.16070		14.99	0.00	0.00	0	4,932.00
£ / R			On 14/06/2019	Foreign Exchange Future			18.32710	18.32710		18.43840	18.43840		15.74	0.00	0.00	0	6,156.00
¥ / R			On 17/09/2018	Foreign Exchange Future			0.11900	0.11900		0.11859	0.11859		19.25	0.00	0.00	0	115.00
¥ / R			On 14/12/2018	Foreign Exchange Future			0.12112	0.12112		0.12071	0.12071		17.04	0.00	0.00	0	0.00
¥ / R			On 18/03/2019	Foreign Exchange Future			0.12354	0.12354		0.12313	0.12313		15.36	0.00	0.00	0	0.00
¥ / R			On 14/06/2019	Foreign Exchange Future			0.12582	0.12582		0.12540	0.12540		20.39	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 31/07/2018	Any day expiry			15.48300		15.48300		15.49500	15.49500		13.74	0.00	0.00	0	33.00
€ / R	On 07/09/2018	Any day expiry			15.60230		15.60230		15.61400	15.61400		13.80	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			15.61480		15.61480		15.62670	15.62670		13.74	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.63380		15.63380		15.64550	15.64550		13.81	0.00	562,816.80	36	133,624.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	4.20710		0.00421		4.34010	0.00434	4.207	16.06	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	15.95990		0.01596		16.25960	0.01626	15.960	13.52	0.04	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	483.88210		0.48388		485.54870	0.48555	483.882	14.24	0.58	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	80.50180		0.08050		87.51400	0.08751	80.502	16.16	0.15	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	3.56280		0.00356		4.04290	0.00404	3.563	22.25	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			15.65940		15.65940		15.67140	15.67140		13.84	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.91900		15.91900		15.93170	15.93170		14.15	0.00	0.00	0	26,982.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.24010		16.24010		16.25480	16.25480		14.43	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.54500		16.54500		16.56010	16.56010		14.64	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.70000		95.70000		95.66000	95.66000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.70000		92.70000		92.66000	92.66000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.44000		91.44000		91.40000	91.40000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.59000		93.59000		93.55000	93.55000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.35000		97.35000		97.33000	97.33000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.91000		95.91000		95.90000	95.90000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.96000		97.96000		97.96000	97.96000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			103.37000		103.37000		103.37000	103.37000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			103.70000		103.70000		103.70000	103.70000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			97.24000		97.24000		97.23000	97.23000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			104.37000		104.37000		104.35000	104.35000			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			102.23000		102.23000		102.23000	102.23000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.57000		99.57000		99.57000	99.57000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			101.99000		101.99000		102.00000	102.00000			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			98.90000		98.90000		98.90000	98.90000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.30000		99.30000		99.31000	99.31000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.73000		99.73000		99.74000	99.74000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.92000		101.92000		101.91000	101.91000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			102.90000		102.90000		102.91000	102.91000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.98000		98.98000		98.99000	98.99000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			102.60000		102.60000		102.61000	102.61000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.53000		96.53000		96.54000	96.54000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.78000		95.78000		95.78000	95.78000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.00000		95.00000		94.99000	94.99000			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 21/09/2021	Interest Rate Swap	95.20000		95.20000		95.19000	95.19000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.41000		97.41000		97.40000	97.40000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.56000		97.56000		97.54000	97.54000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.77000		98.77000		98.76000	98.76000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.69000		102.69000		102.68000	102.68000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	103.95000		103.95000		103.94000	103.94000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.37000		97.37000		97.35000	97.35000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.40000		103.40000		103.39000	103.39000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	586.31300		586.31300		586.29500	586.29500			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	596.77500		596.77500		596.75800	596.75800			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	608.34100		608.34100		608.32000	608.32000			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future	618.55400		618.55400		618.54800	618.54800			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	684.09500		684.09500		684.68400	684.68400			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	696.30300		696.30300		696.90300	696.90300			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	709.79700		709.79700		710.40500	710.40500			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	721.71300		721.71300		722.35000	722.35000			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	621.20100		621.20100		622.03900	622.03900			0.00	0.00	0	449.00
ALBI	On 01/11/2018	Index Future	632.28600		632.28600		633.14000	633.14000			0.00	0.00	0	456.00
ALBI	On 07/02/2019	Index Future	644.53900		644.53900		645.40700	645.40700			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	655.36000		655.36000		656.25900	656.25900			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.86490	9.86490		9.85210	9.85210			10.79	0.00	98,649.00	10	12,322.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.97870	9.97870		9.96550	9.96550			11.08	0.00	9,978.70	1	11,416.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.10510	10.10510		10.09200	10.09200			11.91	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.22680	10.22680		10.21280	10.21280			12.67	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.25400	10.25400		10.25190	10.25190			12.24	0.00	0.00	0	845.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.39240	10.39240		10.39090	10.39090			13.10	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	277.59640	277.59640		356.03610	356.03610				0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.43960	13.43960		13.41880	13.41880			13.50	0.00	0.00	0	1,575.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.69760	13.69760		13.67890	13.67890			13.90	0.00	0.00	0	400.00
CHF / R	On 18/03/2019	Foreign Exchange Future	13.99030	13.99030		13.97040	13.97040			14.28	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.26660	14.26660		14.24620	14.24620			14.58	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.97820	1.97820		1.98110	1.98110			12.52	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.99600	1.99600		1.99880	1.99880			12.56	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.01490	2.01490		2.01750	2.01750			13.22	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.03250	2.03250		2.03520	2.03520			14.09	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
DKK / R	On 17/09/2018	Foreign Exchange Future		2.09930	2.09930		2.10000	2.10000		12.73	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.13840	2.13840		2.13910	2.13910		13.10	0.00	0.00	0	15.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.18260	2.18260		2.18380	2.18380		13.93	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.22430	2.22430		2.22520	2.22520		14.38	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		10.73275	79.02680		10.71111	79.15812			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future		10.84298	76.64874		10.82056	76.78247			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		10.96828	78.13401		10.94509	78.26969			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.07375	75.65554		11.04946	75.79541			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		10.95236	81.78209		10.93567	81.89781			0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future		11.05942	78.98149		11.04214	79.09925			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.17696	80.51168		11.15911	80.63113			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.28088	77.60283		11.26213	77.72625			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		616.90600	616.90600		617.75800	617.75800			0.00	18,507,180.00	3	477.00
GOVI	On 01/11/2018	GOVI		627.91500	627.91500		628.78200	628.78200			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		640.08400	640.08400		640.96500	640.96500			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		650.82900	650.82900		651.74200	651.74200			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.70470	1.70470		1.69970	1.69970		14.80	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.72630	1.72630		1.72140	1.72140		14.83	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.74920	1.74920		1.74490	1.74490		15.39	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.77040	1.77040		1.76590	1.76590		15.44	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		130.07864	130.07864		130.02710	130.02710			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		132.43061	132.43061		132.37829	132.37829			0.00	0.00	0	21.00
I2025	On 07/02/2019	Bond Future		133.60766	133.60766		133.55304	133.55304			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.87410	135.87410		135.82188	135.82188			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

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
I2029	On 02/08/2018	Bond Future	99.49684		99.49684		99.64722	99.64722			0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future	100.24625		100.24625		100.39944	100.39944			0.00	0.00	0	1,370.00
I2029	On 07/02/2019	Bond Future	102.20716		102.20716		102.36249	102.36249			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.87035		102.87035		103.03083	103.03083			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	102.52726		102.52726		102.48793	102.48793			0.00	0.00	0	9,076.00
I2033	On 01/11/2018	Bond Future	103.26001		103.26001		103.22014	103.22014			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	105.27985		105.27985		105.23832	105.23832			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.92251		105.92251		105.88279	105.88279			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	121.54222		121.54222		121.49281	121.49281			0.00	0.00	0	2,841.00
I2038	On 01/11/2018	Bond Future	123.73986		123.73986		123.68961	123.68961			0.00	0.00	0	6,813.00
I2038	On 07/02/2019	Bond Future	124.57027		124.57027		124.51768	124.51768			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	126.68333		126.68333		126.63304	126.63304			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	115.37432		115.37432		115.32886	115.32886			0.00	0.00	0	8,628.00
I2046	On 01/11/2018	Bond Future	115.81131		115.81131		115.76498	115.76498			0.00	0.00	0	4,055.00
I2046	On 07/02/2019	Bond Future	118.07660		118.07660		118.02825	118.02825			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	118.39722		118.39722		118.35113	118.35113			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	119.90834		119.90834		120.11603	120.11603			0.00	0.00	0	5,204.00
I2050	On 01/11/2018	Bond Future	122.07651		122.07651		122.28796	122.28796			0.00	0.00	0	4,697.00
I2050	On 07/02/2019	Bond Future	122.69308		122.69308		122.90727	122.90727			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	124.77431		124.77431		124.99536	124.99536			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	249.53000		249.53000		249.57200	249.57200			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future	254.04200		254.04200		254.08500	254.08500			0.00	2,540,420.00	1	226.00
IGOV	On 07/02/2019	Index Future	259.01100		259.01100		259.05400	259.05400			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	263.40600		263.40600		263.45600	263.45600			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	0.13160		0.13160		0.13150	0.13150			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.13110		0.13110		0.13100	0.13100			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.13060		0.13060		0.13040	0.13040			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 14/06/2019	Foreign Exchange Future		0.13000	0.13000		0.12990	0.12990			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.63950	1.63950		1.64470	1.64470		12.24	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.66340	1.66340		1.66880	1.66880		12.27	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.68960	1.68960		1.69530	1.69530		13.37	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.71430	1.71430		1.72000	1.72000		13.96	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.06780	9.06780		9.04870	9.04870		12.16	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.17230	9.17230		9.15410	9.15410		12.43	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.28970	9.28970		9.27160	9.27160		13.40	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.40160	9.40160		9.38360	9.38360		14.15	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.29310	1.29310		1.29200	1.29200			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.30340	1.30340		1.30050	1.30050			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.31340	1.31340		1.31000	1.31000			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.32210	1.32210		1.31750	1.31750			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future		1.30790	1.30790		1.31970	1.31970			0.00	2,615.80	2	2.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future		1.16930	1.16930		1.17350	1.17350			0.00	17,539.50	15	165.00
R186	On 02/08/2018	Bond Future		8.68549	111.96547		8.67243	112.04737		7.56	0.00	0.00	0	84,978.00
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	30.02000	0.03002	39.43000	0.03943	30.020	7.11	0.05	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	903.86000	0.90386	974.99000	0.97499	903.860	7.56	0.60	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.75	Put	500.51000	0.50051	489.74000	0.48974	500.510	7.56	0.40	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.90	Put	220.43000	0.22043	219.54000	0.21954	220.430	7.69	0.22	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future		8.74994	113.96345		8.73627	114.04689		7.36	0.00	20,285,494.10	178	22,829.00
R186	On 01/11/2018	Bond Future	7.96	Call	248.55000	0.24855	260.51000	0.26051	248.550	6.72	0.12	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,015.35000	1.01535	1,050.31000	1.05031	1,015.350	7.16	0.35	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	921.77000	0.92177	901.42000	0.90142	921.770	7.69	0.30	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future		8.82278	110.86673		8.80857	110.95088		7.75	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future		8.88691	112.72741		8.87158	112.81580		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		297.37456	297.37456		297.26696	297.26696			0.00	0.00	0	1,273.00
R197	On 01/11/2018	Bond Future		302.75147	302.75147		302.64215	302.64215			0.00	0.00	0	2,350.00
R197	On 07/02/2019	Bond Future		301.31719	301.31719		301.20313	301.20313			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future		306.42838	306.42838		306.31983	306.31983			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

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
R202	On 02/08/2018	Bond Future			232.75296		232.75296		232.66363	232.66363			0.00	0.00	0	18,679.00
R202	On 01/11/2018	Bond Future			236.96135		236.96135		236.87065	236.87065			0.00	0.00	0	3,700.00
R202	On 07/02/2019	Bond Future			237.68924		237.68924		237.59470	237.59470			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			241.72137		241.72137		241.63108	241.63108			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			8.09930		102.04957		8.10112	102.04279		4.02	0.00	204,099.14	2	26,307.00
R2023	On 01/11/2018	Bond Future			8.16149		99.94465		8.16342	99.93781		4.06	0.00	75,258,321.45	753	19,978.00
R2023	On 07/02/2019	Bond Future			8.23641		101.88142		8.23872	101.87368		4.16	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.29450		99.66362		8.29619	99.65825		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			9.07040		92.60992		9.05778	92.69428		10.23	0.00	185,219.84	2	43,401.00
R2030	On 02/08/2018	Bond Future	8.51	Call	11.71000		0.01171		16.76000	0.01676	11.710	9.55	0.02	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	341.36000		0.34136		390.45000	0.39045	341.360	10.13	0.29	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	76.96000		0.07696		80.87000	0.08087	76.960	10.98	0.08	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.13135		94.26247		9.11827	94.34841		10.02	0.00	188,524.94	2	23,053.00
R2030	On 07/02/2019	Bond Future			9.20006		92.07977		9.18659	92.16654		10.55	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future			9.26258		93.62505		9.24827	93.71567		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			9.27074		95.07444		9.26783	95.09549		10.98	0.00	0.00	0	30,658.00
R2032	On 01/11/2018	Bond Future			9.33606		92.61609		9.33305	92.63751		11.24	0.00	0.00	0	14,659.00
R2032	On 07/02/2019	Bond Future			9.40851		94.41067		9.40549	94.43180		11.35	0.00	0.00	0	0.00
R2032	On 02/05/2019	Bond Future			9.47026		91.83968		9.46680	91.86354		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			9.42058		99.31613		9.39752	99.50144		11.65	0.00	2,887,219,215.23	29,071	60,945.00
R2035	On 01/11/2018	Bond Future			9.48664		96.59254		9.46282	96.78127		11.96	0.00	2,808,041,730.34	29,071	36,299.00
R2035	On 07/02/2019	Bond Future			9.56112		98.46436		9.53655	98.65593		12.11	0.00	0.00	0	0.00
R2035	On 02/05/2019	Bond Future			9.62064		95.61891		9.59502	95.81613		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			9.48537		91.64363		9.46271	91.82688		12.78	0.00	0.00	0	48,709.00
R2037	On 01/11/2018	Bond Future			9.54645		93.27895		9.52309	93.46553		12.55	0.00	0.00	0	27,080.00
R2037	On 07/02/2019	Bond Future			9.61477		90.82659		9.59071	91.01605		13.32	0.00	0.00	0	0.00
R2037	On 02/05/2019	Bond Future			9.67589		92.35088		9.65084	92.54576		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			6.63663		101.49032		6.61866	101.49696		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
R204/R203	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
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			9.56535		95.05120		9.54269	95.24817		13.25	0.00	30,701,537.60	323	20,832.00
R2040	On 01/11/2018	Bond Future			9.62637		96.74739		9.60303	96.94787		13.03	0.00	31,249,406.97	323	10,945.00
R2040	On 01/11/2018	Bond Future	8.50	Call	106.32000		0.10632		120.20000	0.12020	106.320	11.12	0.05	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	932.11000		0.93211		996.49000	0.99649	932.110	12.40	0.25	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,196.90000		1.19690		1,272.37000	1.27237	1,196.900	12.59	0.30	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,577.73000		3.57773		3,715.40000	3.71540	3,577.730	13.48	0.60	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.69458		94.11153		9.67054	94.31521		13.87	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future			9.75542		95.69097		9.73042	95.90034		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			9.60001		92.12035		9.57727	92.32132		13.94	0.00	0.00	0	25,415.00
R2044	On 01/11/2018	Bond Future			9.65901		93.76420		9.63560	93.96879		13.73	0.00	0.00	0	20,788.00
R2044	On 07/02/2019	Bond Future			9.72482		91.19593		9.70074	91.40370		14.63	0.00	0.00	0	0.00
R2044	On 02/05/2019	Bond Future			9.78341		92.72631		9.75838	92.93993		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			9.59472		95.53991		9.57151	95.75076		13.80	0.00	0.00	0	84,567.00
R2048	On 01/11/2018	Bond Future			9.65507		92.81226		9.63117	93.02690		14.24	0.00	0.00	0	80,008.00
R2048	On 07/02/2019	Bond Future			9.72265		94.61071		9.69804	94.82886		14.48	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			9.77648		91.76402		9.75094	91.98814		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			7.38970		100.25870		7.38536	100.26452		0.81	0.00	0.00	0	20,062.00
R207	On 01/11/2018	Bond Future			7.41311		102.04775		7.40775	102.05375		0.73	0.00	0.00	0	1,678.00
R207	On 07/02/2019	Bond Future			7.44622		100.38025		7.44012	100.38559		0.73	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			7.49556		102.06502		7.48353	102.07298		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			7.68843		100.15591		7.68494	100.16402		1.92	0.00	4,306,704.13	43	14,964.00
R208	On 01/11/2018	Bond Future			7.74113		98.54365		7.73722	98.55195		2.01	0.00	4,138,833.30	42	14,364.00
R208	On 07/02/2019	Bond Future			7.80740		100.45319		7.80337	100.46086		2.03	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			7.86552		98.73926		7.85949	98.74959		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
R209	On 02/08/2018	Bond Future			9.39459		75.33867		9.37135	75.49691		13.27	0.00	5,797,536,672.51	76,953	89,878.00
R209	On 02/08/2018	Bond Future	8.46	Call	0.08000		0.00008		0.19000	0.00019	0.080	11.89	0.00	0.00	0	5,000.00

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
R209	On 02/08/2018	Bond Future	8.49	Call	0.13000		0.00013		0.28000	0.00028	0.130	11.90	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	4,006.14000		4.00614	3,851.26000	3.85126	4,006.140		12.51	0.98	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	54.98000		0.05498	64.00000	0.06400	54.980		12.80	0.07	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,600.43000		1.60043	1,489.40000	1.48940	1,600.430		13.21	0.73	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	710.64000		0.71064	646.20000	0.64620	710.640		13.57	0.45	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,010.99000		2.01099	2,138.23000	2.13823	2,010.990		14.04	0.80	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	7.52000		0.00752	6.10000	0.00610	7.520		15.28	0.01	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	0.01000		0.00001	0.02000	0.00002	0.010		15.36	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.45274		73.53534	9.42881	73.69646			13.61	0.00	5,647,661,182.68	76,802	89,063.00
R209	On 01/11/2018	Bond Future	8.89	Call	639.35000		0.63935	686.89000	0.68689	639.350		12.49	0.23	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,842.60000		2.84260	2,953.89000	2.95389	2,842.600		13.81	0.61	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	923.52000		0.92352	893.85000	0.89385	923.520		14.44	0.26	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	893.75000		0.89375	865.03000	0.86503	893.750		14.48	0.25	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.51671		74.96023	9.49210	75.12392			13.79	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future			9.57087		73.07024	9.54531	73.23849			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			185.01617		185.01617	184.94590	184.94590				0.00	0.00	0	1,480.00
R210	On 01/11/2018	Bond Future			185.86147		185.86147	185.78989	185.78989				0.00	0.00	0	949.00
R210	On 07/02/2019	Bond Future			189.49689		189.49689	189.42233	189.42233				0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			190.16128		190.16128	190.09012	190.09012				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			153.32720		153.32720	153.27003	153.27003				0.00	0.00	0	4,307.00
R212	On 01/11/2018	Bond Future			156.09957		156.09957	156.04147	156.04147				0.00	0.00	0	1,526.00
R212	On 07/02/2019	Bond Future			156.99927		156.99927	156.93864	156.93864				0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			159.66250		159.66250	159.60467	159.60467				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			9.17007		87.04031	9.15697	87.12616			10.77	0.00	0.00	0	28,004.00
R213	On 01/11/2018	Bond Future			9.23340		85.04750	9.21985	85.13493			11.02	0.00	56,641,635.00	666	18,903.00
R213	On 07/02/2019	Bond Future			9.30508		86.69560	9.29112	86.78410			11.16	0.00	0.00	0	0.00
R213	On 02/05/2019	Bond Future			9.36220		84.60300	9.34746	84.69512			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
R214	On 02/08/2018	Bond Future			9.55456		74.73890	9.53635	74.86824			14.15	0.00	0.00	0	23,670.00

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 01/11/2018	Bond Future	9.61399		72.77983		9.59524	72.91160		14.53	0.00	0.00	0	17,922.00
R214	On 07/02/2019	Bond Future	9.68049		74.19020		9.66123	74.32394		14.73	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.73346		72.14108		9.71343	72.27887		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	9.80130		9.80130		9.79090	9.79090		12.20	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.93410		9.93410		9.92490	9.92490		12.54	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.08030		10.08030		10.07130	10.07130		13.08	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.21770		10.21770		10.20850	10.20850		13.50	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.71050		2.71050		2.71070	2.71070		20.50	0.00	0.00	0	12,975.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.63350		2.63350		2.63460	2.63460		19.74	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.55210		2.55210		2.55440	2.55440		19.07	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.47990		2.47990		2.48360	2.48360		18.62	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.28540		1.28540		1.28310	1.28310			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.23950		1.23950		1.23710	1.23710			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.19540		1.19540		1.19190	1.19190			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.15920		1.15920		1.15620	1.15620			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>17,749,690,140.58</b>	<b>241,482</b>	<b>5 898 400.00</b>
<b>Grand Total:</b>												<b>17,749,690,140.58</b>	<b>241,482</b>	<b>5 898 400.00</b>