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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/08/2018

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 13/08/2018	Any day expiry	14.24100	14.24100		14.03920	14.03920		34.95	0.00	1,015,000.00	70	0.00	
\$ / R	On 15/08/2018	Any day expiry	14.31240	14.31240		14.03920	14.03920		32.38	0.00	0.00	0	4,144.00	
\$ / R	On 15/08/2018	Any day expiry	13.18	Put	1.30460	0.00130	2.02670	0.00203	1.305	46.49	0.01	0.00	350.00	
\$ / R	On 15/08/2018	Any day expiry	13.22	Call	1,093.98240	1.09398	821.73400	0.82173	1,093.982	46.08	0.99	0.00	350.00	
\$ / R	On 15/08/2018	Any day expiry	13.43	Put	4.27250	0.00427	7.86730	0.00787	4.273	43.90	0.02	0.00	106.00	
\$ / R	On 15/08/2018	Any day expiry	13.55	Call	769.80020	0.76980	503.71620	0.50372	769.800	42.65	0.96	0.00	106.00	
\$ / R	On 17/08/2018	Any day expiry	14.31420	14.31420		14.04280	14.04280		31.21	0.00	0.00	0	0.00	
\$ / R	On 17/08/2018	Any day expiry	13.35	Put	9.53660	0.00954	8.06720	0.00807	9.537	38.56	0.04	0.00	20,000.00	
\$ / R	On 17/08/2018	Any day expiry	13.60	Put	16.79900	0.01680	28.58300	0.02858	16.799	34.03	0.07	0.00	20,000.00	
\$ / R	On 17/08/2018	Any day expiry	13.80	Put	36.86220	0.03686	67.10290	0.06710	36.862	33.22	0.14	41,322,720.00	20,000	0.00
\$ / R	On 17/08/2018	Any day expiry	14.20	Put	136.61950	0.13662	0.00000	0.00000	136.620	31.62	0.40	115,338,808.00	20,000	20,000.00
\$ / R	On 20/08/2018	Any day expiry	14.31970	14.31970		14.04810	14.04810		28.49	0.00	0.00	0	600.00	
\$ / R	On 23/08/2018	Any day expiry	14.32520	14.32520		14.05360	14.05360		27.31	0.00	0.00	0	0.00	
\$ / R	On 23/08/2018	Any day expiry	13.21	Put	14.26940	0.01427	8.08600	0.00809	14.269	29.82	0.05	0.00	50,000.00	
\$ / R	On 28/08/2018	Any day expiry	14.33450	14.33450		14.06270	14.06270		25.21	0.00	0.00	0	0.00	
\$ / R	On 31/08/2018	Any day expiry	14.34000	14.34000		14.06810	14.06810		24.98	0.00	0.00	0	3,299.00	

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 31/08/2018	Any day expiry	13.00	Put	12.57780	0.01258	13.20020	0.01320	12.578	25.32	0.04	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	752.74200	0.75274	507.95530	0.50796	752.742	22.90	0.84	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	97.21740	0.09722	138.02430	0.13802	97.217	23.34	0.22	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	14.25	Put	269.59160	0.26959	0.00000	0.00000	269.592	24.68	0.44	1,589,167.77	250	250.00
\$ / R	On 31/08/2018	Any day expiry	14.42	Call	284.04460	0.28404	0.00000	0.00000	284.045	25.32	0.47	1,691,143.51	250	250.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	25.83640	0.02584	5.48600	0.00549	25.836	31.98	0.06	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	10.98120	0.01098	1.91520	0.00192	10.981	33.33	0.03	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			14.34560	14.34560	14.07360	14.07360		24.14	0.00	0.00	0	197.00
\$ / R	On 06/09/2018	Any day expiry			14.35110	14.35110	14.07900	14.07900		24.09	0.00	0.00	0	0.00
\$ / R	On 06/09/2018	Any day expiry	13.43	Put	48.63440	0.04863	60.33730	0.06034	48.634	22.35	0.12	0.00	0	10,000.00
\$ / R	On 06/09/2018	Any day expiry	13.44	Put	49.87770	0.04988	62.27710	0.06228	49.878	22.34	0.12	0.00	0	15,000.00
\$ / R	On 07/09/2018	Any day expiry			14.35290	14.35290	14.08090	14.08090		24.08	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	10.86550	0.01087	14.19810	0.01420	10.865	22.42	0.03	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	19.76600	0.01977	25.03160	0.02503	19.766	22.35	0.05	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	1,071.02590	1.07103	808.21370	0.80821	1,071.026	22.27	0.91	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	956.45440	0.95645	698.91210	0.69891	956.454	22.22	0.87	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	678.74640	0.67875	451.38860	0.45139	678.746	22.56	0.76	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	610.55460	0.61055	392.68400	0.39268	610.555	22.84	0.71	0.00	0	600.00
\$ / R	On 13/09/2018	Any day expiry			14.36400	14.36400	14.09180	14.09180		23.62	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	42.22600	0.04223	57.43830	0.05744	42.226	21.02	0.10	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.37140	14.37140	14.09900	14.09900		23.22	0.00	3,195,581,389.80	222,357	516,067.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	2.47070	0.00247	1.34510	0.00135	2.471	29.24	0.01	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	2.58800	0.00259	1.38280	0.00138	2.588	29.19	0.01	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	2.89120	0.00289	1.58970	0.00159	2.891	28.55	0.01	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	3.42130	0.00342	1.96660	0.00197	3.421	27.58	0.01	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	3.83430	0.00383	2.27230	0.00227	3.834	26.93	0.01	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	4.06150	0.00406	2.44470	0.00244	4.061	26.61	0.01	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	4.56270	0.00456	2.83510	0.00284	4.563	25.97	0.01	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	6.15370	0.00615	4.15640	0.00416	6.154	24.35	0.02	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	2,127.55370	2.12755	1,853.15640	1.85316	2,127.554	24.35	0.98	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	6.54340	0.00654	4.49740	0.00450	6.543	24.03	0.02	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	7.22770	0.00723	5.11100	0.00511	7.228	23.51	0.02	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,879.81620	1.87982	1,605.21970	1.60522	1,879.816	22.74	0.98	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	8.41620	0.00842	6.21970	0.00622	8.416	22.74	0.02	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	9.33520	0.00934	7.11120	0.00711	9.335	22.22	0.02	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	9.70970	0.00971	7.48270	0.00748	9.710	22.03	0.03	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	10.23670	0.01024	8.01320	0.00801	10.237	21.77	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,613.43160	1.61343	1,340.49290	1.34049	1,613.432	20.99	0.97	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	12.53680	0.01254	12.87560	0.01288	12.537	20.80	0.03	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,583.93680	1.58394	1,311.87560	1.31188	1,583.937	20.80	0.97	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	13.43560	0.01344	15.48430	0.01548	13.436	20.48	0.04	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	20.28000	0.02028	26.01090	0.02601	20.280	20.32	0.05	0.00	0	72,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	1,391.68000	1.39168	1,125.01090	1.12501	1,391.680	20.32	0.95	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	27.95070	0.02795	35.76530	0.03577	27.951	20.49	0.07	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	37.73090	0.03773	48.18380	0.04818	37.731	20.67	0.09	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	1,209.13090	1.20913	947.18380	0.94718	1,209.131	20.67	0.91	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	39.96970	0.03997	51.02470	0.05102	39.970	20.70	0.09	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	1,164.91720	1.16492	904.52210	0.90452	1,164.917	20.75	0.90	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	43.51720	0.04352	55.52210	0.05552	43.517	20.75	0.10	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	1,121.35640	1.12136	862.68090	0.86268	1,121.356	20.84	0.89	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	954.44680	0.95445	705.45290	0.70545	954.447	21.18	0.84	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	104.51450	0.10451	134.62170	0.13462	104.515	21.35	0.19	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	875.91450	0.87591	633.62170	0.63362	875.914	21.35	0.81	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	837.99830	0.83800	599.42100	0.59942	837.998	21.44	0.79	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.66	Call	830.63200	0.83063	592.72020	0.59272	830.632	21.46	0.79	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	604.62210	0.60462	393.45760	0.39346	604.622	22.33	0.66	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	233.22210	0.23322	294.45760	0.29446	233.222	22.33	0.34	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	494.41350	0.49441	304.68200	0.30468	494.413	22.84	0.58	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	362.53980	0.36254	0.00000	0.00000	362.540	23.77	0.47	3,431,677.92	500	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	294.89800	0.29490	159.62490	0.15962	294.898	24.50	0.40	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	216.04730	0.21605	107.09590	0.10710	216.047	25.60	0.31	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	78.52810	0.07853	28.01930	0.02802	78.528	28.80	0.13	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	72.80530	0.07281	25.34680	0.02535	72.805	28.99	0.12	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	65.37270	0.06537	21.97360	0.02197	65.373	29.26	0.11	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	55.68230	0.05568	17.75450	0.01775	55.682	29.66	0.09	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			14.38630	14.38630	14.11360	14.11360		22.98	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			14.39190	14.39190	14.11900	14.11900		22.97	0.00	0.00	0	5,532.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	35.93210	0.03593	40.30260	0.04030	35.932	20.40	0.07	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	801.02400	0.80102	569.37630	0.56938	801.024	21.42	0.73	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	195.98490	0.19598	238.52180	0.23852	195.985	21.47	0.28	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	390.70120	0.39070	0.00000	0.00000	390.701	22.60	0.44	1,564,847.25	250	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	409.35430	0.40935	0.00000	0.00000	409.354	23.42	0.47	1,681,784.50	250	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	87.53580	0.08754	34.07150	0.03407	87.536	28.58	0.13	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	53.74370	0.05374	18.38800	0.01839	53.744	29.97	0.08	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			14.39930	14.39930	14.12620	14.12620		22.74	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			14.41790	14.41790	14.14440	14.14440		22.50	0.00	0.00	0	0.00
\$ / R	On 12/10/2018	Any day expiry	13.51	Call	1,054.74480	1.05474	801.12830	0.80113	1,054.745	20.69	0.79	116,316,839.10	10,000	0.00
\$ / R	On 17/10/2018	Any day expiry			14.42720	14.42720	14.15350	14.15350		22.41	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			14.43680	14.43680	14.16270	14.16270		22.21	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	96.88750	0.09689	104.04510	0.10405	96.888	20.03	0.14	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	772.79930	0.77280	546.53900	0.54654	772.799	21.18	0.65	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			14.44250	14.44250	14.16820	14.16820		22.18	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.45020	14.45020	14.17550	14.17550		22.03	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.45400	14.45400	14.17920	14.17920		22.02	0.00	0.00	0	3,442.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	76.85540	0.07686	79.25600	0.07926	76.855	19.70	0.11	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	274.11110	0.27411	308.02330	0.30802	274.111	20.58	0.30	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	850.60450	0.85060	616.54660	0.61655	850.604	20.86	0.67	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	478.21030	0.47821	0.00000	0.00000	478.210	21.58	0.42	1,530,999.63	250	250.00

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\$ / R	On 31/10/2018	Any day expiry	14.67	Call	508.00050	0.50800	0.00000	0.00000	508.001	22.58	0.46	1,678,566.11	250	250.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	149.04410	0.14904	70.76290	0.07076	149.044	26.97	0.16	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	104.34040	0.10434	45.64650	0.04565	104.340	28.16	0.12	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.45590	14.45590	14.18100	14.18100		22.01	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			14.46360	14.46360	14.18830	14.18830		21.87	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	17.04710	0.01705	14.74340	0.01474	17.047	21.91	0.03	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	307.02660	0.30703	342.59250	0.34259	307.027	20.59	0.32	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	129.17140	0.12917	59.71020	0.05971	129.171	27.43	0.14	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.47880	14.47880	14.20300	14.20300		21.82	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			14.48460	14.48460	14.20850	14.20850		21.79	0.00	0.00	0	420.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	6.05350	0.00605	3.59840	0.00360	6.054	24.92	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	13.12050	0.01312	11.99830	0.01200	13.120	21.50	0.02	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,401.32390	1.40132	1,130.39520	1.13040	1,401.324	19.67	0.83	0.00	0	51,000.00
\$ / R	On 29/11/2018	Any day expiry			14.50920	14.50920	14.23240	14.23240		21.48	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.51110	14.51110	14.23430	14.23430		21.48	0.00	0.00	0	3,197.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	109.99650	0.11000	111.37230	0.11137	109.996	19.24	0.14	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	325.26830	0.32527	357.44800	0.35745	325.268	20.00	0.30	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	879.78610	0.87979	647.99420	0.64799	879.786	20.59	0.63	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	534.11190	0.53411	0.00000	0.00000	534.112	20.95	0.41	1,503,888.95	250	250.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	565.34520	0.56535	0.00000	0.00000	565.345	22.19	0.46	1,650,376.00	250	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	192.82580	0.19283	101.11350	0.10111	192.826	26.23	0.18	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	139.09910	0.13910	70.22180	0.07022	139.099	27.40	0.14	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.53200	14.53200	14.25450	14.25450		21.36	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	286.89230	0.28689	309.80210	0.30980	286.892	19.64	0.27	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	371.17030	0.37117	229.77990	0.22978	371.170	23.87	0.31	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.53770	14.53770	14.26000	14.26000		21.34	0.00	62,061,441.30	4,269	103,347.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	14.36150	0.01436	14.78570	0.01479	14.362	19.64	0.02	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	17.47320	0.01747	17.90910	0.01791	17.473	19.56	0.03	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	22.95580	0.02296	23.10730	0.02311	22.956	19.50	0.03	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	27.36810	0.02737	27.27260	0.02727	27.368	19.46	0.04	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	28.33060	0.02833	28.18020	0.02818	28.331	19.45	0.04	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	32.47310	0.03247	32.08350	0.03208	32.473	19.42	0.05	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	38.35100	0.03835	37.62070	0.03762	38.351	19.38	0.05	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	41.60610	0.04161	40.68870	0.04069	41.606	19.36	0.06	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	51.15220	0.05115	49.70070	0.04970	51.152	19.31	0.07	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	61.49180	0.06149	59.49830	0.05950	61.492	19.26	0.08	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,099.19180	2.09919	1,819.49830	1.81950	2,099.192	19.26	0.92	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	74.54540	0.07455	71.93390	0.07193	74.545	19.21	0.09	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	80.12390	0.08012	77.27200	0.07727	80.124	19.19	0.10	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	88.49030	0.08849	85.30640	0.08531	88.490	19.16	0.11	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	116.26520	0.11627	116.03460	0.11603	116.265	19.08	0.14	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	124.17410	0.12417	125.91620	0.12592	124.174	19.06	0.14	329,456,245.50	156,570	130,670.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,661.87410	1.66187	1,385.91620	1.38592	1,661.874	19.06	0.86	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	141.25870	0.14126	147.45760	0.14746	141.259	19.02	0.16	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	13.20	Call	1,501.03720	1.50104	1,231.46620	1.23147	1,501.037	19.13	0.82	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	168.02280	0.16802	176.57280	0.17657	168.023	19.16	0.18	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	175.22150	0.17522	184.42840	0.18443	175.222	19.19	0.19	0.00	0	27,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,462.92150	1.46292	1,194.42840	1.19443	1,462.921	19.19	0.81	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,316.31720	1.31632	1,052.92010	1.05292	1,316.317	19.41	0.77	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	228.61720	0.22862	242.92010	0.24292	228.617	19.41	0.23	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	243.46960	0.24347	259.24860	0.25925	243.470	19.46	0.24	69,980,778.00	20,000	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,281.16960	1.28117	1,019.24860	1.01925	1,281.170	19.46	0.76	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	275.02430	0.27502	295.22290	0.29522	275.024	19.57	0.26	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	309.07640	0.30908	335.38580	0.33539	309.076	19.68	0.28	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	312.62180	0.31262	339.56860	0.33957	312.622	19.69	0.28	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	327.04770	0.32705	0.00000	0.00000	327.048	19.74	0.29	6,046,017.52	1,400	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,095.83670	1.09584	849.67500	0.84968	1,095.837	19.77	0.70	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	341.88180	0.34188	374.09630	0.37410	341.882	19.78	0.30	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	345.65520	0.34566	378.54400	0.37854	345.655	19.79	0.30	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,083.35520	1.08336	838.54400	0.83854	1,083.355	19.79	0.70	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	997.48190	0.99748	758.81280	0.75881	997.482	20.10	0.66	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	970.20710	0.97021	733.68480	0.73368	970.207	20.20	0.65	285,548,328.00	30,000	21,010.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	479.94720	0.47995	0.00000	0.00000	479.947	20.41	0.38	10,303,807.30	1,867	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	902.38840	0.90239	671.65460	0.67165	902.388	20.47	0.62	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	504.64490	0.50464	0.00000	0.00000	504.645	20.51	0.39	693,411,978.76	121,970	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	509.66170	0.50966	0.00000	0.00000	509.662	20.53	0.39	98,979,422.82	17,300	17,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Put	555.95580	0.55596	0.00000	0.00000	555.956	20.72	0.41	4,229,447.18	700	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	806.50500	0.80650	585.98560	0.58599	806.505	20.89	0.57	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	797.46240	0.79746	578.10790	0.57811	797.462	20.93	0.57	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	784.07650	0.78408	566.48610	0.56649	784.076	20.99	0.56	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	757.95620	0.75796	543.91060	0.54391	757.956	21.11	0.55	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	692.50030	0.69250	487.91430	0.48791	692.500	21.45	0.51	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	688.61620	0.68862	484.61060	0.48461	688.616	21.47	0.51	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	684.75400	0.68475	481.32910	0.48133	684.754	21.49	0.51	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	654.64600	0.65465	455.85910	0.45586	654.646	21.66	0.49	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	636.51950	0.63652	440.63790	0.44064	636.519	21.77	0.48	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	618.90680	0.61891	425.92910	0.42593	618.907	21.88	0.47	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	605.18170	0.60518	414.52290	0.41452	605.182	21.96	0.46	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	553.40200	0.55340	372.14180	0.37214	553.402	22.31	0.43	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	550.32430	0.55032	369.67190	0.36967	550.324	22.33	0.43	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	526.36240	0.52636	350.54300	0.35054	526.362	22.50	0.41	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	509.12830	0.50913	336.89690	0.33690	509.128	22.63	0.40	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	429.85220	0.42985	0.00000	0.00000	429.852	23.31	0.35	19,174,321.21	3,734	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	425.26210	0.42526	271.52730	0.27153	425.262	23.35	0.35	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	378.32950	0.37833	235.87350	0.23587	378.329	23.84	0.31	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	349.79790	0.34980	0.00000	0.00000	349.798	24.18	0.29	148,723,188.18	34,600	17,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	339.10190	0.33910	0.00000	0.00000	339.102	24.31	0.28	510,051,140.66	121,970	121,970.00
\$ / R	On 21/12/2018	Any day expiry			14.55090	14.55090	14.27290	14.27290		21.22	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 21/12/2018	Any day expiry	13.20	Put	170.49050	0.17049	179.25690	0.17926	170.490	19.03	0.18	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	195.27600	0.19528	206.25800	0.20626	195.276	19.14	0.20	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	692.10350	0.69210	489.08220	0.48908	692.104	21.45	0.50	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	658.84950	0.65885	460.88650	0.46089	658.849	21.64	0.48	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.56990	14.56990	14.29130	14.29130		21.01	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	137.50160	0.13750	141.24820	0.14125	137.502	18.74	0.15	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	365.99890	0.36600	398.58270	0.39858	365.999	19.51	0.31	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	911.55580	0.91156	682.75030	0.68275	911.556	20.35	0.60	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	577.31100	0.57731	0.00000	0.00000	577.311	20.41	0.41	1,476,951.84	250	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	1,006.30890	1.00631	0.00000	0.00000	1,006.309	21.84	0.55	2,121,364.89	250	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	229.97910	0.22998	129.10110	0.12910	229.979	25.65	0.19	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	173.59270	0.17359	95.84400	0.09584	173.593	26.93	0.15	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.57370	14.57370	14.29500	14.29500		20.99	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.60400	14.60400	14.32440	14.32440		20.93	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	94.93650	0.09494	98.11090	0.09811	94.936	18.34	0.11	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.62680	14.62680	14.34650	14.34650		20.88	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.62870	14.62870	14.34840	14.34840		20.87	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	163.39780	0.16340	170.91840	0.17092	163.398	18.43	0.16	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	616.56140	0.61656	0.00000	0.00000	616.561	20.09	0.40	1,453,893.98	250	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	935.62120	0.93562	709.55780	0.70956	935.621	20.35	0.58	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	655.48830	0.65549	0.00000	0.00000	655.488	21.77	0.44	1,607,850.99	250	250.00
\$ / R	On 13/02/2019	Any day expiry			14.65330	14.65330	14.37230	14.37230		20.77	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.68220	14.68220	14.40030	14.40030		20.71	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	182.07100	0.18207	193.78820	0.19379	182.071	18.12	0.16	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	646.67170	0.64667	0.00000	0.00000	646.672	19.85	0.39	1,434,411.86	250	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	958.56530	0.95857	732.90280	0.73290	958.565	20.36	0.56	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	690.84530	0.69085	0.00000	0.00000	690.845	21.70	0.43	1,594,799.66	250	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.71700	14.71700	14.43390	14.43390		20.55	0.00	44,518,925.00	3,025	9,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	11.65980	0.01166	7.24330	0.00724	11.660	21.42	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	19.65160	0.01965	25.11360	0.02511	19.652	15.77	0.03	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	40.18530	0.04019	48.20790	0.04821	40.185	16.29	0.05	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	87.48040	0.08748	97.93440	0.09793	87.480	17.02	0.09	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	93.58960	0.09359	104.25050	0.10425	93.590	17.09	0.10	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	193.72340	0.19372	0.00000	0.00000	193.723	17.97	0.17	34,535,609.71	14,056	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	1,592.76790	1.59277	1,325.15580	1.32516	1,592.768	18.63	0.76	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	329.05570	0.32906	344.75540	0.34476	329.056	18.64	0.24	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	433.32990	0.43333	455.94350	0.45594	433.330	18.95	0.30	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	477.43770	0.47744	506.43530	0.50644	477.438	19.07	0.32	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	494.09080	0.49409	525.50590	0.52551	494.091	19.11	0.32	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	679.62090	0.67962	0.00000	0.00000	679.621	19.77	0.39	40,468,521.02	7,028	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,107.30330	1.10730	869.99900	0.87000	1,107.303	19.81	0.60	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	1,027.00910	1.02701	795.87740	0.79588	1,027.009	20.14	0.57	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	840.06230	0.84006	627.86350	0.62786	840.062	20.98	0.49	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	769.56690	0.76957	566.63620	0.56664	769.567	21.33	0.46	0.00	0	720.00

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	685.65970	0.68566	496.07470	0.49607	685.660	21.80	0.42	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	661.24050	0.66124	475.57420	0.47557	661.241	21.96	0.41	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	363.80150	0.36380	0.00000	0.00000	363.802	24.42	0.24	50,167,425.62	14,056	7,028.00
\$ / R	On 27/03/2019	Any day expiry			14.73440	14.73440	14.45070	14.45070		20.57	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			14.73820	14.73820	14.45450	14.45450		20.56	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	198.52890	0.19853	214.57690	0.21458	198.529	17.81	0.17	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	673.85270	0.67385	0.00000	0.00000	673.853	19.65	0.38	1,415,450.43	250	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	979.91130	0.97991	753.59000	0.75359	979.911	20.41	0.54	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	720.32300	0.72032	0.00000	0.00000	720.323	21.68	0.43	1,575,807.19	250	250.00
\$ / R	On 02/04/2019	Any day expiry			14.74590	14.74590	14.46190	14.46190		20.52	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.80000	14.80000	14.51430	14.51430		20.40	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	215.07930	0.21508	233.97810	0.23398	215.079	17.54	0.17	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,685.26230	1.68526	1,412.92760	1.41293	1,685.262	18.50	0.75	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	699.45420	0.69945	0.00000	0.00000	699.454	19.43	0.38	1,395,479.69	250	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	999.70390	0.99970	772.24170	0.77224	999.704	20.46	0.53	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	748.13430	0.74813	0.00000	0.00000	748.134	21.64	0.42	1,556,051.76	250	250.00
\$ / R	On 31/05/2019	Any day expiry			14.86030	14.86030	14.57240	14.57240		20.32	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	234.02470	0.23402	251.49520	0.25150	234.025	17.45	0.17	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	723.77110	0.72377	0.00000	0.00000	723.771	19.30	0.37	1,377,958.41	250	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	1,018.67190	1.01867	790.18210	0.79018	1,018.672	20.55	0.51	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	775.06310	0.77506	0.00000	0.00000	775.063	21.70	0.41	1,539,259.15	250	250.00
\$ / R	On 03/06/2019	Any day expiry			14.86620	14.86620	14.57800	14.57800		20.29	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.88770	14.88770	14.59870	14.59870		20.32	0.00	25,606,844.00	1,720	16,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	21.41600	0.02142	17.29550	0.01730	21.416	18.68	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	79.11250	0.07911	86.44170	0.08644	79.113	15.62	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	171.00380	0.17100	184.22220	0.18422	171.004	16.74	0.14	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	233.43870	0.23344	250.22770	0.25023	233.439	17.28	0.17	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	318.44150	0.31844	334.90360	0.33490	318.442	17.90	0.21	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	539.96400	0.53996	556.71010	0.55671	539.964	18.73	0.30	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	560.94210	0.56094	579.62120	0.57962	560.942	18.79	0.31	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,511.95320	1.51195	1,246.95540	1.24696	1,511.953	18.89	0.67	0.00	0	250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,292.13730	1.29214	1,044.08980	1.04409	1,292.137	19.52	0.61	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,222.57480	1.22257	979.10700	0.97911	1,222.575	19.79	0.58	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,126.09980	1.12610	888.20150	0.88820	1,126.100	20.19	0.55	246,791,539.80	30,000	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	875.38280	0.87538	664.31930	0.66432	875.383	21.24	0.45	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	854.85560	0.85486	646.68270	0.64668	854.856	21.34	0.44	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	805.06000	0.80506	603.83810	0.60384	805.060	21.61	0.42	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	773.88290	0.77388	577.17860	0.57718	773.883	21.78	0.41	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.91510	14.91510	14.62510	14.62510		20.26	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	247.00570	0.24701	262.10740	0.26211	247.006	17.29	0.18	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	743.07010	0.74307	0.00000	0.00000	743.070	19.19	0.37	1,362,439.58	250	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	1,032.82070	1.03282	803.35180	0.80335	1,032.821	20.63	0.50	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	795.89070	0.79589	0.00000	0.00000	795.891	21.75	0.41	1,523,122.89	250	250.00
\$ / R	On 01/07/2019	Any day expiry			14.92100	14.92100	14.63070	14.63070		20.23	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 03/07/2019	Any day expiry										
					14.92490	14.92490	14.63450	14.63450		20.23	0.00	0.00	0	0.00
\$ / R	13.45	Put	On 03/07/2019	Any day expiry	408.37160	0.40837	418.36410	0.41836	408.372	18.29	0.25	0.00	0	39,250.00
\$ / R	16.44	Call	On 03/07/2019	Any day expiry	695.16360	0.69516	508.87630	0.50888	695.164	22.39	0.36	0.00	0	39,250.00
\$ / R			On 31/07/2019	Any day expiry	14.97970	14.97970	14.68720	14.68720		20.19	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 31/07/2019	Any day expiry	263.24210	0.26324	273.92280	0.27392	263.242	17.19	0.18	0.00	0	500.00
\$ / R	14.25	Put	On 31/07/2019	Any day expiry	764.02840	0.76403	0.00000	0.00000	764.028	19.07	0.36	1,345,174.29	250	250.00
\$ / R	15.34	Call	On 31/07/2019	Any day expiry	1,055.37640	1.05538	823.98430	0.82398	1,055.376	20.70	0.49	0.00	0	500.00
\$ / R	16.14	Call	On 31/07/2019	Any day expiry	824.32120	0.82432	0.00000	0.00000	824.321	21.78	0.40	1,514,023.05	250	250.00
\$ / R			On 01/08/2019	Any day expiry	14.98160	14.98160	14.68910	14.68910		20.24	0.00	0.00	0	55.00
\$ / R			On 13/08/2019	Any day expiry	15.00510	15.00510	15.19300	15.19300		20.20	0.00	0.00	0	0.00
\$ / R	14.48	Put	On 13/08/2019	Any day expiry	894.79670	0.89480	0.00000	0.00000	894.797	19.38	0.39	23,374,810.33	3,950	3,950.00
\$ / R	16.35	Call	On 13/08/2019	Any day expiry	802.10570	0.80211	0.00000	0.00000	802.106	21.98	0.39	46,749,620.65	7,900	3,950.00
\$ / R			On 30/08/2019	Any day expiry	15.04290	15.04290	14.74650	14.74650		20.28	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	281.37810	0.28138	279.58080	0.27958	281.378	17.23	0.18	0.00	0	500.00
\$ / R	14.25	Put	On 30/08/2019	Any day expiry	785.07280	0.78507	0.00000	0.00000	785.073	19.07	0.35	1,330,305.69	250	250.00
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	1,074.82530	1.07483	834.25740	0.83426	1,074.825	20.88	0.48	0.00	0	500.00
\$ / R	16.33	Call	On 30/08/2019	Any day expiry	849.68600	0.84969	0.00000	0.00000	849.686	21.93	0.40	1,503,317.97	250	250.00
\$ / R			On 02/09/2019	Any day expiry	15.04960	15.04960	14.75260	14.75260		20.27	0.00	0.00	0	55.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.08120	15.08120	14.78150	14.78150		20.34	0.00	257,888,520.00	17,100	8,550.00
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	29.80040	0.02980	27.27030	0.02727	29.800	17.56	0.03	0.00	0	1,000.00
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	163.48580	0.16349	145.46620	0.14547	163.486	16.42	0.12	0.00	0	1,000.00
\$ / R	15.55	Call	On 16/09/2019	Foreign Exchange Future	1,110.70210	1.11070	0.00000	0.00000	1,110.702	20.89	0.49	445,206,699.00	60,000	30,000.00
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	1,012.79650	1.01280	773.83000	0.77383	1,012.796	21.29	0.45	0.00	0	1,000.00
\$ / R			On 30/09/2019	Any day expiry	15.11280	15.11280	14.81030	14.81030		20.34	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	300.42880	0.30043	291.97150	0.29197	300.429	17.32	0.18	0.00	0	500.00
\$ / R	14.25	Put	On 30/09/2019	Any day expiry	805.57460	0.80557	0.00000	0.00000	805.575	19.10	0.35	1,313,557.33	250	250.00
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	1,107.05900	1.10706	851.36750	0.85137	1,107.059	21.05	0.48	0.00	0	500.00
\$ / R	16.50	Call	On 30/09/2019	Any day expiry	885.29380	0.88529	0.00000	0.00000	885.294	22.07	0.40	1,505,609.58	250	250.00
\$ / R	16.50	Put	On 30/09/2019	Any day expiry	2,272.49380	2.27249	0.00000	0.00000	2,272.494	22.07	0.60	5,495,509.08	500	0.00
\$ / R			On 02/10/2019	Any day expiry	15.11730	15.11730	14.81440	14.81440		20.41	0.00	0.00	0	55.00
\$ / R			On 31/10/2019	Any day expiry	15.18270	15.18270	14.87410	14.87410		20.47	0.00	0.00	0	55.00
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	318.25340	0.31825	301.02740	0.30103	318.253	17.40	0.18	0.00	0	500.00
\$ / R	14.25	Put	On 31/10/2019	Any day expiry	825.74730	0.82575	0.00000	0.00000	825.747	19.14	0.34	1,298,731.76	250	250.00
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	1,130.89750	1.13090	861.21380	0.86121	1,130.898	21.26	0.47	0.00	0	500.00
\$ / R	16.70	Call	On 31/10/2019	Any day expiry	913.75210	0.91375	0.00000	0.00000	913.752	22.26	0.40	1,499,831.28	250	250.00
\$ / R			On 29/11/2019	Any day expiry	15.24810	15.24810	14.93380	14.93380		20.53	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	335.27590	0.33528	307.10020	0.30710	335.276	17.49	0.18	0.00	0	500.00
\$ / R	14.25	Put	On 29/11/2019	Any day expiry	842.81500	0.84281	0.00000	0.00000	842.815	19.16	0.34	1,285,107.19	250	250.00
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	1,157.90420	1.15790	875.16410	0.87516	1,157.904	21.41	0.47	0.00	0	500.00
\$ / R	16.87	Call	On 29/11/2019	Any day expiry	943.58560	0.94359	0.00000	0.00000	943.586	22.40	0.39	1,500,460.35	250	250.00
\$ / R			On 02/12/2019	Any day expiry	15.25490	15.25490	14.94000	14.94000		20.52	0.00	0.00	0	55.00
\$ / R			On 13/12/2019	Foreign Exchange Future	15.27970	15.27970	14.96260	14.96260		20.58	0.00	0.00	0	0.00
\$ / R	11.89	Put	On 13/12/2019	Foreign Exchange Future	114.06460	0.11406	72.85950	0.07286	114.065	16.55	0.08	0.00	0	1,000.00
\$ / R	13.66	Put	On 13/12/2019	Foreign Exchange Future	581.50910	0.58151	558.43710	0.55844	581.509	18.42	0.26	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	868.70470	0.86870	621.47460	0.62147	868.705	22.94	0.36	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	562.09000	0.56209	347.83540	0.34784	562.090	26.65	0.24	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.32030	15.32030	14.99970	14.99970		20.57	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	352.90430	0.35290	315.78120	0.31578	352.904	17.57	0.18	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	859.58340	0.85958	0.00000	0.00000	859.583	19.17	0.33	1,270,631.78	250	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,185.75740	1.18576	889.15400	0.88915	1,185.757	21.57	0.46	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	976.44100	0.97644	0.00000	0.00000	976.441	22.52	0.39	1,503,352.73	250	250.00
\$ / R	On 02/01/2020	Any day expiry			15.32480	15.32480	15.00380	15.00380		20.58	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.39020	15.39020	15.06350	15.06350		20.68	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.46020	15.46020	15.12730	15.12730		20.71	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry			15.53010	15.53010	15.19110	15.19110		20.79	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.59100	15.59100	15.24670	15.24670		20.82	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.66770	15.66770	15.31670	15.31670		20.84	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.69020	15.69020	15.33730	15.33730		20.88	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.79400	15.79400	15.43200	15.43200		20.92	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.91080	15.91080	15.54340	15.54340		21.02	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.37140	14.37140	14.09900	14.09900		23.22	0.00	71,857.00	5	360.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.53770	14.53770	14.26000	14.26000		21.34	0.00	1,599,147.00	110	70.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.71700	14.71700	14.43390	14.43390		20.55	0.00	0.00	0	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.88770	14.88770	14.59870	14.59870		20.32	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.38570	18.38570	18.03940	18.03940		21.09	0.00	3,107,183.30	169	197,610.00
£ / R	On 28/09/2018	Any day expiry			18.42100	18.42100	18.07390	18.07390		20.58	0.00	0.00	0	14.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.67170	18.67170	18.31650	18.31650		19.17	0.00	130,795,258.50	7,005	21,246.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.99510	18.99510	18.63030	18.63030		19.03	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.30140	19.30140	18.92690	18.92690		19.60	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.64860	19.64860	19.25780	19.25780		20.00	0.00	0.00	0	4,645.00
¥ / R	On 23/08/2018	Any day expiry			0.12930	0.12930	0.12700	0.12700		33.01	0.00	0.00	0	0.00
¥ / R	On 06/09/2018	Any day expiry			0.12970	0.12970	0.12730	0.12730		25.60	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12998	0.12998	0.12759	0.12759		25.07	0.00	895,671.51	6,891	6,873.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13233	0.13233	0.12987	0.12987		22.39	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13505	0.13505	0.13252	0.13252		21.56	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13764	0.13764	0.13502	0.13502		20.92	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry			16.41210	16.41210	16.12630	16.12630		23.55	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			16.42570	16.42570	16.13970	16.13970		23.15	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.44610	16.44610	16.15980	16.15980		22.57	0.00	53,729,408.70	3,267	129,499.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	4.13150	0.00413	1.78230	0.00178	4.131	27.28	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	8.25490	0.00825	5.86800	0.00587	8.255	22.71	0.02	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	191.43810	0.19144	201.41720	0.20142	191.438	21.29	0.28	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	341.56430	0.34156	158.68680	0.15869	341.564	23.52	0.41	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	21.01080	0.02101	3.30250	0.00330	21.011	30.24	0.04	0.00	0	86,824.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 25/09/2018	Any day expiry			16.47360		16.47360		16.18670	16.18670		21.97	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.75190		16.75190		16.45770	16.45770		20.23	0.00	12,563,925.00	750	36,183.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.09880		17.09880		16.79500	16.79500		19.50	0.00	0.00	0	4,686.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,566.81500		1.56681	1,230.59800	1.23060		1,566.815	17.98	0.71	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.43080		17.43080		17.11850	17.11850		19.20	0.00	0.00	0	5,256.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.15000		98.15000		97.79000	97.79000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			590.22100		590.22100		592.72100	592.72100			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			601.63900		601.63900		604.18600	604.18600			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			611.63900		611.63900		614.23400	614.23400			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			683.58900		683.58900		688.51100	688.51100			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			696.81400		696.81400		701.82900	701.82900			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			708.39500		708.39500		713.50100	713.50100			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			620.07100		620.07100		624.87600	624.87600			0.00	0.00	0	863.00
ALBI	On 07/02/2019	Index Future			632.06700		632.06700		636.96300	636.96300			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			642.57200		642.57200		647.55600	647.55600			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future			10.46710		10.46710		10.31770	10.31770		18.04	0.00	3,904,228.30	373	11,735.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.59170		10.59170		10.43850	10.43850		16.22	0.00	10,591.70	1	11,822.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.73060		10.73060		10.57330	10.57330		15.80	0.00	0.00	0	510.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.86640		10.86640		10.70520	10.70520		15.94	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			11.11330		11.11330		10.91940	10.91940		17.91	0.00	0.00	0	590.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			11.26620		11.26620		11.06800	11.06800		17.47	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future			510.48730		510.48730		563.14990	563.14990			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future			14.50350		14.50350		14.23420	14.23420		22.25	0.00	0.00	0	1,975.00
CHF / R	On 14/12/2018	Foreign Exchange Future			14.78680		14.78680		14.50990	14.50990		20.51	0.00	0.00	0	650.00
CHF / R	On 18/03/2019	Foreign Exchange Future			15.11000		15.11000		14.82280	14.82280		20.01	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.41900		15.41900		15.12270	15.12270		19.90	0.00	1,541,900.00	100	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future			2.08440		2.08440		2.05670	2.05670		20.35	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future			2.10660		2.10660		2.07790	2.07790		18.07	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.13020		2.13020		2.10040	2.10040		17.80	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.15260		2.15260		2.12190	2.12190		17.74	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future			535.02810		535.02810		461.68850	461.68850			0.00	0.00	0	25,000.00
DKK / R	On 17/09/2018	Foreign Exchange Future			2.21320		2.21320		2.17420	2.17420		20.14	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future			2.25650		2.25650		2.21630	2.21630		18.36	0.00	0.00	0	235.00

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 18/03/2019	Foreign Exchange Future		2.30360	2.30360		2.26220	2.26220		17.98	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.34970	2.34970		2.30710	2.30710		18.25	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 01/11/2018	Bond Future		11.07241	75.29993		10.98079	75.83428			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.20725	76.75645		11.11200	77.30105			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.32301	74.24205		11.22437	74.79669			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 01/11/2018	Bond Future		11.27920	77.50958		11.19785	78.04887			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.40563	79.00866		11.32112	79.55833			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.51947	76.06108		11.43188	76.62093			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 01/11/2018	GOVI		615.04800	615.04800		620.14100	620.14100			0.00	24,601,920.00	4	466.00
GOVI	On 07/02/2019	GOVI		626.94600	626.94600		632.13700	632.13700			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		637.36700	637.36700		642.65000	642.65000			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.83230	1.83230		1.79760	1.79760		23.62	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.85670	1.85670		1.82140	1.82140		21.19	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.88260	1.88260		1.84690	1.84690		20.70	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.90660	1.90660		1.86960	1.86960		20.17	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		133.34026	133.34026		133.34795	133.34795			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		134.52924	134.52924		134.53694	134.53694			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		136.78897	136.78897		136.79808	136.79808			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 01/11/2018	Bond Future		99.71009	99.71009		99.90470	99.90470			0.00	0.00	0	1,600.00
I2029	On 07/02/2019	Bond Future		101.65683	101.65683		101.85510	101.85510			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		102.29193	102.29193		102.49452	102.49452			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

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
I2033	On 01/11/2018	Bond Future		103.03697	103.03697		103.04238	103.04238			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future		105.04871	105.04871		105.05411	105.05411			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		105.66872	105.66872		105.67511	105.67511			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 01/11/2018	Bond Future		123.02441	123.02441		124.35772	124.35772			0.00	0.00	0	9,641.00
I2038	On 07/02/2019	Bond Future		123.83516	123.83516		125.19433	125.19433			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		125.91520	125.91520		127.29839	127.29839			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 01/11/2018	Bond Future		115.74966	115.74966		117.33183	117.33183			0.00	0.00	0	11,966.00
I2046	On 07/02/2019	Bond Future		118.00960	118.00960		119.62239	119.62239			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		118.30645	118.30645		119.94768	119.94768			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 01/11/2018	Bond Future		122.89987	122.89987		123.42794	123.42794			0.00	0.00	0	9,954.00
I2050	On 07/02/2019	Bond Future		123.52789	123.52789		124.06620	124.06620			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		125.60280	125.60280		126.15145	126.15145			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 01/11/2018	Index Future		253.76900	253.76900		254.80000	254.80000			0.00	0.00	0	743.00
IGOV	On 07/02/2019	Index Future		258.72500	258.72500		259.77400	259.77400			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		263.07200	263.07200		264.14100	264.14100			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		0.14190	0.14190		0.13920	0.13920			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.14120	0.14120		0.13950	0.13950			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14030	0.14030		0.13870	0.13870			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13940	0.13940		0.13800	0.13800			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.72270	1.72270		1.69540	1.69540		18.60	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.74910	1.74910		1.72090	1.72090		17.20	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.77750	1.77750		1.74870	1.74870		17.19	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.80470	1.80470		1.77490	1.77490		17.40	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.47260	9.47260		9.32250	9.32250		19.52	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.58470	9.58470		9.43150	9.43150		17.77	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.71230	9.71230		9.55530	9.55530		17.25	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.83710	9.83710		9.67650	9.67650		17.45	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
PULA / R	On 17/09/2018	Foreign Exchange Future			1.34610		1.34610		1.33460	1.33460			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.35500		1.35500		1.34330	1.34330			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.36530		1.36530		1.35330	1.35330			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37480		1.37480		1.36250	1.36250			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.27930		1.27930		1.27950	1.27950			0.00	0.00	0	14.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.14440		1.14440		1.14620	1.14620			0.00	0.00	0	240.00
R / ¥	On 23/08/2018	Any day expiry			7.73110		7.73110	0.12915	7.87410	7.87410		18.39	0.00	0.00	0	0.00
R / ¥	On 23/08/2018	Any day expiry	8.07	Call	118.95650		0.01190	0.12915	338.28960	0.03383	118.956	19.95	0.10	28,585,828.78	26,000	0.00
R / ¥	On 23/08/2018	Any day expiry	8.07	Put	3,507.95650		0.35080	0.12915	2,297.28960	0.22973	3,507.957	19.95	0.90	229,972,684.01	26,000	0.00
R / ¥	On 23/08/2018	Any day expiry	8.27	Call	33.84580		0.00338	0.12915	86.23980	0.00862	33.846	21.71	0.03	0.00	0	13,000.00
R / ¥	On 23/08/2018	Any day expiry	8.35	Call	21.88760		0.00219	0.12915	62.64030	0.00626	21.888	22.62	0.02	0.00	0	20,000.00
R / ¥	On 06/09/2018	Any day expiry			7.71060		7.71060	0.12915	7.85360	7.85360		18.26	0.00	0.00	0	0.00
R / ¥	On 06/09/2018	Any day expiry	8.26	Call	97.83530		0.00978	0.12915	168.75050	0.01688	97.835	17.53	0.07	0.00	0	25,000.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.69370		7.69370	0.12915	7.83780	7.83780		18.01	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.06156		112.08376		8.93221	112.85886		7.06	0.00	965,377,424.88	8,613	66,883.00
R186	On 01/11/2018	Bond Future	7.96	Call	30.99000		0.03099		61.92000	0.06192	30.990	6.39	0.02	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	301.41000		0.30141		468.38000	0.46838	301.410	6.85	0.16	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,043.35000		2.04335		1,641.83000	1.64183	2,043.350	7.18	0.59	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,327.27000		1.32727		1,039.63000	1.03963	1,327.270	7.42	0.45	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.15091		108.94677		9.01497	109.73681		7.28	0.00	0.00	0	719.00
R186	On 02/05/2019	Bond Future			9.23300		110.75651		9.09072	111.56109		7.19	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 01/11/2018	Bond Future			302.37077		302.37077		302.38870	302.38870			0.00	0.00	0	2,350.00
R197	On 07/02/2019	Bond Future			300.92369		300.92369		300.94153	300.94153			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			305.97800		305.97800		305.99896	305.99896			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 01/11/2018	Bond Future			234.79562		234.79562		236.48342	236.48342			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.47572		235.47572		237.19611	237.19611			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.43110		239.43110		241.18233	241.18233			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 01/11/2018	Bond Future			8.49782		98.76068		8.37119	99.20440		3.80	0.00	62,614,271.12	634	38,294.00
R2023	On 07/02/2019	Bond Future			8.60069		100.67105		8.46393	101.12330		3.97	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
R2023	On 02/05/2019	Bond Future		8.68964	98.41619		8.54288	98.87722		4.18	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 01/11/2018	Bond Future		9.47140	92.06559		9.34828	92.85276		9.67	0.00	124,288,546.50	1,350	50,795.00
R2030	On 07/02/2019	Bond Future		9.55426	89.83704		9.42620	90.63930		10.18	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.70	Call	628.92000	0.62892	0.00000	0.00000	628.920	9.58	0.19	16,000,060.39	920	920.00
R2030	On 07/02/2019	Bond Future	9.40	Call	2,145.05000	2.14505	0.00000	0.00000	2,145.050	10.34	0.46	37,396,445.04	920	920.00
R2030	On 02/05/2019	Bond Future		9.63159	91.32917		9.49886	92.14600		9.90	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 01/11/2018	Bond Future		9.65931	90.35517		9.53640	91.20550		10.85	0.00	94,872,928.50	1,050	37,888.00
R2032	On 07/02/2019	Bond Future		9.74433	92.10288		9.61680	92.96954		11.04	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future		9.81929	89.47765		9.68741	90.35994		11.12	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 01/11/2018	Bond Future		9.74269	94.59850		9.63023	95.46654		11.57	0.00	70,948,875.00	750	70,441.00
R2035	On 07/02/2019	Bond Future		9.82690	96.42836		9.71035	97.31308		11.79	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future		9.89659	93.53281		9.77632	94.43349		11.91	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 01/11/2018	Bond Future		9.80268	91.27018		9.69033	92.14253		12.14	0.00	8,761,937.28	96	49,450.00
R2037	On 07/02/2019	Bond Future		9.88024	88.77567		9.76402	89.66471		12.96	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future		9.95126	90.25011		9.83141	91.15516		12.52	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 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future		9.88251	94.59134		9.78049	95.44052		12.61	0.00	240,734,960.30	2,545	23,052.00
R2040	On 01/11/2018	Bond Future	8.50	Call	10.20000	0.01020	20.22000	0.02022	10.200	10.74	0.01	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	227.92000	0.22792	345.03000	0.34503	227.920	11.33	0.10	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	348.07000	0.34807	505.87000	0.50587	348.070	11.58	0.14	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	1,922.36000	1.92236	2,383.28000	2.38328	1,922.360	12.68	0.46	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.95982	91.91038		9.85431	92.77596		13.50	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future		10.03036	93.43696		9.92160	94.31807		13.06	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 01/11/2018	Bond Future		9.91037	91.61493		9.80838	92.47664		13.28	0.00	274,844.79	3	38,585.00
R2044	On 07/02/2019	Bond Future		9.98490	89.00172		9.87951	89.88001		14.23	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future		10.05275	90.47996		9.94419	91.37397		13.77	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

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
R2048	On 01/11/2018	Bond Future		9.90160	90.64867		9.79958	91.53300		13.76	0.00	0.00	0	97,212.00
R2048	On 07/02/2019	Bond Future		9.97777	92.40218		9.87232	93.30349		14.08	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future		10.04048	89.50305		9.93194	90.42047		14.30	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 01/11/2018	Bond Future		7.82806	101.58452		7.71546	101.70992		0.65	0.00	0.00	0	19,348.00
R207	On 07/02/2019	Bond Future		7.99138	99.90447		7.84464	100.03219		0.66	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		8.25533	101.56409		8.05578	101.69524		0.61	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 01/11/2018	Bond Future		8.12593	97.73080		8.01111	97.97245		1.84	0.00	0.00	0	28,717.00
R208	On 07/02/2019	Bond Future		8.24687	99.62118		8.11631	99.86741		1.97	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future		8.37239	97.87652		8.22396	98.12813		1.99	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 01/11/2018	Bond Future		9.71484	71.80435		9.60259	72.53819		13.13	0.00	0.00	0	126,870.00
R209	On 01/11/2018	Bond Future	8.89	Call	166.87000	0.16687	261.67000	0.26167	166.870	11.93	0.09	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	254.16000	0.25416	381.86000	0.38186	254.160	12.18	0.13	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,697.37000	2.69737	2,290.76000	2.29076	2,697.370	13.08	0.63	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	1,562.53000	1.56253	1,964.20000	1.96420	1,562.530	13.35	0.47	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,506.06000	1.50606	1,246.76000	1.24676	1,506.060	13.67	0.43	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,134.51000	1.13451	931.39000	0.93139	1,134.510	14.03	0.35	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,094.19000	1.09419	897.45000	0.89745	1,094.190	14.07	0.34	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future		9.78765	73.19326		9.67177	73.94118		13.41	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	893.70000	0.89370	1,106.90000	1.10690	893.700	12.79	0.24	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	2,041.76000	2.04176	2,400.06000	2.40006	2,041.760	13.46	0.43	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,808.93000	1.80893	1,587.66000	1.58766	1,808.930	14.56	0.34	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future		9.85128	71.26128		9.73200	72.02260		13.52	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 01/11/2018	Bond Future		185.13583	185.13583		185.14558	185.14558			0.00	0.00	0	2,149.00
R210	On 07/02/2019	Bond Future		188.75036	188.75036		188.76013	188.76013			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
R210	On 02/05/2019	Bond Future	189.36608		189.36608		189.37781	189.37781			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 01/11/2018	Bond Future	155.59804		155.59804		155.96472	155.96472			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future	156.48094		156.48094		156.85452	156.85452			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	159.10930		159.10930		159.49068	159.49068			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 01/11/2018	Bond Future	9.56796		82.92742		9.43989	83.73029		10.62	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future	9.65278		84.53155		9.51985	85.34983		10.71	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.72327		82.38858		9.58591	83.22154		10.93	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 01/11/2018	Bond Future	9.86569		71.04780		9.76376	71.74103		14.03	0.00	13,072,795.20	184	28,498.00
R214	On 07/02/2019	Bond Future	9.94067		72.42215		9.83544	73.12869		14.32	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	10.00241		70.33133		9.89419	71.05057		14.49	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	10.44940		10.44940		10.29160	10.29160		20.25	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.59210		10.59210		10.43130	10.43130		18.33	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.74960		10.74960		10.58510	10.58510		17.68	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.90110		10.90110		10.73260	10.73260		17.59	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.04390		2.04390		2.17760	2.17760		53.35	0.00	0.00	0	17,270.00
TRY / R	On 14/12/2018	Foreign Exchange Future	1.95560		1.95560		2.09410	2.09410		40.29	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	1.86540		1.86540		2.00780	2.00780		35.57	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	1.79100		1.79100		1.93320	1.93320		33.02	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.39610		1.39610		1.37580	1.37580			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.34970		1.34970		1.33460	1.33460			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.29810		1.29810		1.29290	1.29290			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.25580		1.25580		1.24840	1.24840			0.00	0.00	0	0.00
Total for Derivatives :												9,108,694,987.24	1,042,882	6 135 221.00
Grand Total:												9,108,694,987.24	1,042,882	6 135 221.00