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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/08/2018

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 15/08/2018	Any day expiry	14.19920	14.19920		14.31240	14.31240		29.53	0.00	0.00	0	4,144.00
\$ / R	On 15/08/2018	Any day expiry	13.18	Put	0.20370	0.00020	1.30460	0.00130	0.204	49.38	0.00	0	350.00
\$ / R	On 15/08/2018	Any day expiry	13.22	Call	979.44310	0.97944	1,093.98240	1.09398	979.443	48.34	1.00	0	350.00
\$ / R	On 15/08/2018	Any day expiry	13.43	Put	0.65730	0.00066	4.27250	0.00427	0.657	42.88	0.01	0	106.00
\$ / R	On 15/08/2018	Any day expiry	13.55	Call	650.53960	0.65054	769.80020	0.76980	650.540	40.23	0.99	0	106.00
\$ / R	On 17/08/2018	Any day expiry			14.19920	14.19920	14.31420	14.31420		26.05	0.00	0	0.00
\$ / R	On 17/08/2018	Any day expiry	13.35	Put	4.70850	0.00471	9.53660	0.00954	4.709	35.52	0.03	0	20,000.00
\$ / R	On 17/08/2018	Any day expiry	13.60	Put	14.43060	0.01443	16.79900	0.01680	14.431	33.29	0.07	0	20,000.00
\$ / R	On 17/08/2018	Any day expiry	14.20	Put	134.17300	0.13417	136.61950	0.13662	134.173	26.05	0.50	0	20,000.00
\$ / R	On 20/08/2018	Any day expiry			14.20470	14.20470	14.31970	14.31970		23.08	0.00	0	600.00
\$ / R	On 23/08/2018	Any day expiry			14.21010	14.21010	14.32520	14.32520		23.55	0.00	0	0.00
\$ / R	On 23/08/2018	Any day expiry	13.21	Put	9.18850	0.00919	14.26940	0.01427	9.189	26.53	0.04	0	50,000.00
\$ / R	On 28/08/2018	Any day expiry			14.21930	14.21930	14.33450	14.33450		22.77	0.00	0	0.00
\$ / R	On 31/08/2018	Any day expiry			14.22480	14.22480	14.34000	14.34000		22.75	0.00	0	3,299.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	12.25550	0.01226	12.57780	0.01258	12.255	24.20	0.04	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	635.32880	0.63533	752.74200	0.75274	635.329	20.78	0.83	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 31/08/2018	Any day expiry	13.80	Put	98.65460	0.09865	97.21740	0.09722	98.655	21.32	0.25	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	14.25	Put	294.51530	0.29452	269.59160	0.26959	294.515	22.99	0.50	0.00	0	250.00
\$ / R	On 31/08/2018	Any day expiry	14.42	Call	206.08990	0.20609	284.04460	0.28404	206.090	23.80	0.41	0.00	0	250.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	11.98060	0.01198	25.83640	0.02584	11.981	30.06	0.03	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	4.77800	0.00478	10.98120	0.01098	4.778	31.77	0.01	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry	14.23030		14.23030		14.34560	14.34560		22.27	0.00	0.00	0	197.00
\$ / R	On 06/09/2018	Any day expiry	14.23570		14.23570		14.35110	14.35110		22.33	0.00	0.00	0	0.00
\$ / R	On 06/09/2018	Any day expiry	13.43	Put	46.33540	0.04634	48.63440	0.04863	46.335	20.57	0.12	0.00	0	10,000.00
\$ / R	On 06/09/2018	Any day expiry	13.44	Put	47.46710	0.04747	49.87770	0.04988	47.467	20.54	0.13	0.00	0	15,000.00
\$ / R	On 07/09/2018	Any day expiry			14.23760	14.23760	14.35290	14.35290		22.35	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	12.10660	0.01211	10.86550	0.01087	12.107	21.90	0.04	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	20.50760	0.02051	19.76600	0.01977	20.508	21.42	0.06	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	955.04500	0.95504	1,071.02590	1.07103	955.045	20.83	0.90	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	839.28120	0.83928	956.45440	0.95645	839.281	20.50	0.87	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	569.14150	0.56914	678.74640	0.67875	569.142	21.00	0.73	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	504.43810	0.50444	610.55460	0.61055	504.438	21.30	0.68	0.00	0	600.00
\$ / R	On 13/09/2018	Any day expiry			14.24860	14.24860	14.36400	14.36400		22.04	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	44.28950	0.04429	42.22600	0.04223	44.289	20.02	0.11	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.25590	14.25590	14.37140	14.37140		21.74	0.00	1,539,851,038.50	108,015	506,639.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	1.52610	0.00153	2.47070	0.00247	1.526	27.23	0.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	1.56690	0.00157	2.58800	0.00259	1.567	27.11	0.00	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	1.78940	0.00179	2.89120	0.00289	1.789	26.50	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	2.19000	0.00219	3.42130	0.00342	2.190	25.60	0.01	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	2.51100	0.00251	3.83430	0.00383	2.511	24.99	0.01	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	2.69060	0.00269	4.06150	0.00406	2.691	24.69	0.01	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	3.09390	0.00309	4.56270	0.00456	3.094	24.08	0.01	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	4.43000	0.00443	6.15370	0.00615	4.430	22.57	0.01	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	2,010.33000	2.01033	2,127.55370	2.12755	2,010.330	22.57	0.99	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	4.76860	0.00477	6.54340	0.00654	4.769	22.27	0.01	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	5.37260	0.00537	7.22770	0.00723	5.373	21.78	0.02	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,762.34760	1.76235	1,879.81620	1.87982	1,762.348	21.06	0.98	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	6.44760	0.00645	8.41620	0.00842	6.448	21.06	0.02	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	7.29940	0.00730	9.33520	0.00934	7.299	20.57	0.02	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	7.65120	0.00765	9.70970	0.00971	7.651	20.39	0.02	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	8.15060	0.00815	10.23670	0.01024	8.151	20.15	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,495.78660	1.49579	1,613.43160	1.61343	1,495.787	19.43	0.97	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	10.38420	0.01038	12.53680	0.01254	10.384	19.24	0.03	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,466.28420	1.46628	1,583.93680	1.58394	1,466.284	19.24	0.97	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	11.27820	0.01128	13.43560	0.01344	11.278	18.94	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	19.43670	0.01944	20.28000	0.02028	19.437	19.14	0.05	0.00	0	72,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	1,275.33670	1.27534	1,391.68000	1.39168	1,275.337	19.14	0.95	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	27.15380	0.02715	27.95070	0.02795	27.154	19.28	0.07	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	37.11440	0.03711	37.73090	0.03773	37.114	19.42	0.09	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	1,093.01440	1.09301	1,209.13090	1.20913	1,093.014	19.42	0.91	0.00	0	4,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	39.40970	0.03941	39.96970	0.03997	39.410	19.44	0.10	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	1,048.95610	1.04896	1,164.91720	1.16492	1,048.956	19.49	0.90	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	43.05610	0.04306	43.51720	0.04352	43.056	19.49	0.10	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	1,005.60230	1.00560	1,121.35640	1.12136	1,005.602	19.55	0.88	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	840.16000	0.84016	954.44680	0.95445	840.160	19.83	0.82	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	107.71260	0.10771	104.51450	0.10451	107.713	20.03	0.21	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	763.61260	0.76361	875.91450	0.87591	763.613	20.03	0.79	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	727.29830	0.72730	837.99830	0.83800	727.298	20.16	0.77	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.66	Call	720.16800	0.72017	830.63200	0.83063	720.168	20.19	0.77	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	504.81890	0.50482	604.62210	0.60462	504.819	21.08	0.62	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	248.91890	0.24892	233.22210	0.23322	248.919	21.08	0.38	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	402.90320	0.40290	494.41350	0.49441	402.903	21.61	0.54	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	286.49190	0.28649	362.53980	0.36254	286.492	22.66	0.42	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	227.80180	0.22780	294.89800	0.29490	227.802	23.40	0.35	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	161.19610	0.16120	216.04730	0.21605	161.196	24.48	0.26	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	50.53040	0.05053	78.52810	0.07853	50.530	27.37	0.09	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	46.19370	0.04619	72.80530	0.07281	46.194	27.53	0.09	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	40.64010	0.04064	65.37270	0.06537	40.640	27.74	0.08	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	33.54740	0.03355	55.68230	0.05568	33.547	28.07	0.07	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry	14.27060		14.27060	14.27060	14.38630	14.38630	21.51	0.00	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry	14.27620		14.27620	14.27620	14.39190	14.39190	21.73	0.00	0.00	0.00	0	5,532.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	31.13750	0.03114	35.93210	0.03593	31.138	18.73	0.07	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	696.29520	0.69630	801.02400	0.80102	696.295	20.37	0.70	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	207.54740	0.20755	195.98490	0.19598	207.547	20.43	0.31	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	418.41710	0.41842	390.70120	0.39070	418.417	21.60	0.48	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	334.37970	0.33438	409.35430	0.40935	334.380	22.51	0.42	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	60.77550	0.06078	87.53580	0.08754	60.776	27.44	0.10	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	35.10800	0.03511	53.74370	0.05374	35.108	28.73	0.06	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry	14.28350		14.28350	14.28350	14.39930	14.39930	21.55	0.00	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry	14.30200		14.30200	14.30200	14.41790	14.41790	21.44	0.00	0.00	0.00	0	0.00
\$ / R	On 17/10/2018	Any day expiry	14.31120		14.31120	14.31120	14.42720	14.42720	21.28	0.00	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry	14.32060		14.32060	14.32060	14.43680	14.43680	21.14	0.00	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	96.32440	0.09632	96.88750	0.09689	96.324	18.95	0.15	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	678.34800	0.67835	772.79930	0.77280	678.348	20.44	0.62	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry	14.32630		14.32630	14.32630	14.44250	14.44250	21.28	0.00	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry	14.33380		14.33380	14.33380	14.45020	14.45020	21.15	0.00	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry	14.33750		14.33750	14.33750	14.45400	14.45400	21.17	0.00	4,461,504.00	304	3,746.00	
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	74.96840	0.07497	76.85540	0.07686	74.968	18.64	0.12	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	290.68640	0.29069	274.11110	0.27411	290.686	19.88	0.32	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	754.49430	0.75449	850.60450	0.85060	754.494	20.18	0.64	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	508.90950	0.50891	478.21030	0.47821	508.909	20.93	0.46	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	436.58610	0.43659	508.00050	0.50800	436.586	21.99	0.43	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	118.56980	0.11857	149.04410	0.14904	118.570	26.33	0.14	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	81.23710	0.08124	104.34040	0.10434	81.237	27.50	0.10	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 01/11/2018	Any day expiry		14.33940	14.33940	14.45590	14.45590		21.16	0.00	0.00	0	55.00	
\$ / R		On 05/11/2018	Any day expiry		14.34690	14.34690	14.46360	14.46360		21.05	0.00	0.00	0	0.00	
\$ / R		On 05/11/2018	Any day expiry	11.90	Put	16.79110	0.01679	17.04710	0.01705	16.791	21.24	0.03	0.00	0	1,880.00
\$ / R		On 05/11/2018	Any day expiry	13.86	Put	325.83050	0.32583	307.02660	0.30703	325.830	19.93	0.34	0.00	0	1,880.00
\$ / R		On 05/11/2018	Any day expiry	16.81	Call	102.77790	0.10278	129.17140	0.12917	102.778	26.83	0.12	0.00	0	1,880.00
\$ / R		On 13/11/2018	Any day expiry		14.36190	14.36190	14.47880	14.47880		20.95	0.00	0.00	0	70.00	
\$ / R		On 16/11/2018	Any day expiry		14.36750	14.36750	14.48460	14.48460		21.06	0.00	0.00	0	420.00	
\$ / R		On 16/11/2018	Any day expiry	10.83	Put	5.65430	0.00565	6.05350	0.00605	5.654	24.24	0.01	0.00	0	51,000.00
\$ / R		On 16/11/2018	Any day expiry	11.67	Put	14.26350	0.01426	13.12050	0.01312	14.263	21.24	0.02	0.00	0	51,000.00
\$ / R		On 16/11/2018	Any day expiry	13.22	Call	1,286.67150	1.28667	1,401.32390	1.40132	1,286.671	18.82	0.82	0.00	0	51,000.00
\$ / R		On 29/11/2018	Any day expiry		14.39190	14.39190	14.50920	14.50920		20.82	0.00	0.00	0	461.00	
\$ / R		On 30/11/2018	Any day expiry		14.39380	14.39380	14.51110	14.51110		20.82	0.00	4,524,136.20	307	3,504.00	
\$ / R		On 30/11/2018	Any day expiry	13.00	Put	109.12380	0.10912	109.99650	0.11000	109.124	18.34	0.14	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	13.80	Put	345.47540	0.34548	325.26830	0.32527	345.475	19.49	0.33	0.00	0	1,000.00
\$ / R		On 30/11/2018	Any day expiry	14.08	Call	790.49140	0.79049	879.78610	0.87979	790.491	20.11	0.60	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	14.25	Put	567.11470	0.56711	534.11190	0.53411	567.115	20.49	0.44	0.00	0	250.00
\$ / R		On 30/11/2018	Any day expiry	14.82	Call	497.31250	0.49731	565.34520	0.56535	497.313	21.77	0.43	0.00	0	250.00
\$ / R		On 30/11/2018	Any day expiry	16.70	Call	160.77430	0.16077	192.82580	0.19283	160.774	25.76	0.16	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	17.31	Call	114.40650	0.11441	139.09910	0.13910	114.406	26.93	0.12	0.00	0	500.00
\$ / R		On 11/12/2018	Any day expiry		14.41440	14.41440	14.53200	14.53200		20.65	0.00	0.00	0	0.00	
\$ / R		On 11/12/2018	Any day expiry	13.65	Put	301.58890	0.30159	286.89230	0.28689	301.589	19.07	0.29	0.00	0	20,000.00
\$ / R		On 11/12/2018	Any day expiry	13.86	Put	388.29580	0.38830	0.00000	0.00000	388.296	19.48	0.34	36,797,478.75	7,500	7,500.00
\$ / R		On 11/12/2018	Any day expiry	15.08	Call	456.59140	0.45659	0.00000	0.00000	456.591	22.12	0.38	41,409,285.75	7,500	7,500.00
\$ / R		On 11/12/2018	Any day expiry	15.69	Call	322.45400	0.32245	371.17030	0.37117	322.454	23.49	0.29	0.00	0	20,000.00
\$ / R		On 14/12/2018	Foreign Exchange Future		14.42010	14.42010	14.53770	14.53770		20.64	0.00	76,138,128.00	5,280	103,360.00	
\$ / R		On 14/12/2018	Foreign Exchange Future	11.64	Put	17.37200	0.01737	14.36150	0.01436	17.372	19.75	0.03	0.00	0	2,764.00
\$ / R		On 14/12/2018	Foreign Exchange Future	11.75	Put	20.72980	0.02073	17.47320	0.01747	20.730	19.61	0.03	0.00	0	230,784.00
\$ / R		On 14/12/2018	Foreign Exchange Future	11.90	Put	26.22590	0.02623	22.95580	0.02296	26.226	19.43	0.04	0.00	0	11,300.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.00	Put	30.56630	0.03057	27.36810	0.02737	30.566	19.31	0.04	0.00	0	174,530.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.02	Put	31.50610	0.03151	28.33060	0.02833	31.506	19.28	0.05	0.00	0	5,500.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.10	Put	35.52230	0.03552	32.47310	0.03247	35.522	19.18	0.05	0.00	0	8,580.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.20	Put	41.16320	0.04116	38.35100	0.03835	41.163	19.06	0.06	0.00	0	7,300.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.25	Put	44.26460	0.04426	41.60610	0.04161	44.265	19.00	0.06	0.00	0	3,300.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.38	Put	53.28960	0.05329	51.15220	0.05115	53.290	18.84	0.07	0.00	0	39,589.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.50	Put	62.98290	0.06298	61.49180	0.06149	62.983	18.70	0.08	0.00	0	26,500.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.50	Call	1,983.08290	1.98308	2,099.19180	2.09919	1,983.083	18.70	0.92	0.00	0	230,784.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.63	Put	75.14430	0.07514	74.54540	0.07455	75.144	18.54	0.10	0.00	0	39,589.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.68	Put	80.32570	0.08033	80.12390	0.08012	80.326	18.48	0.10	0.00	0	10,000.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.75	Put	88.08470	0.08808	88.49030	0.08849	88.085	18.39	0.11	0.00	0	1,000.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.95	Put	113.80480	0.11380	116.26520	0.11627	113.805	18.15	0.14	0.00	0	500.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.00	Put	123.58500	0.12358	124.17410	0.12417	123.585	18.21	0.15	0.00	0	130,670.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.00	Call	1,543.68500	1.54369	1,661.87410	1.66187	1,543.685	18.21	0.85	0.00	0	7,000.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.10	Put	144.88070	0.14488	141.25870	0.14126	144.881	18.35	0.17	0.00	0	11,300.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.20	Call	1,388.66860	1.38867	1,501.03720	1.50104	1,388.669	18.48	0.81	0.00	0	7,100.00

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	13.22	Put	173.60240	0.17360		168.02280	0.16802	173.602	18.50	0.19	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	181.33830	0.18134		175.22150	0.17522	181.338	18.54	0.20	0.00	0	27,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,351.43830	1.35144	1,462.92150	1.46292	1,351.438	18.54	0.80	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,208.90160	1.20890	1,316.31720	1.31632	1,208.902	18.81	0.76	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	238.80160	0.23880	228.61720	0.22862	238.802	18.81	0.24	0.00	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	254.79780	0.25480	243.46960	0.24347	254.798	18.87	0.26	0.00	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,174.89780	1.17490	1,281.16960	1.28117	1,174.898	18.87	0.75	0.00	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	288.78620	0.28879	275.02430	0.27502	288.786	19.00	0.28	0.00	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	325.44940	0.32545	309.07640	0.30908	325.449	19.14	0.30	0.00	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	329.50340	0.32950	312.62180	0.31262	329.503	19.16	0.30	0.00	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	346.01990	0.34602	327.04770	0.32705	346.020	19.24	0.31	0.00	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	998.80720	0.99881	1,095.83670	1.09584	998.807	19.31	0.68	0.00	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	362.99210	0.36299	341.88180	0.34188	362.992	19.33	0.32	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	367.30830	0.36731	345.65520	0.34566	367.308	19.35	0.33	0.00	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	987.40830	0.98741	1,083.35520	1.08336	987.408	19.35	0.67	0.00	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	905.48510	0.90549	997.48190	0.99748	905.485	19.67	0.64	0.00	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	879.56300	0.87956	970.20710	0.97021	879.563	19.78	0.62	2,668,070.92	300	20,710.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	509.64290	0.50964	479.94720	0.47995	509.643	20.00	0.40	0.00	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	815.31580	0.81532	902.38840	0.90239	815.316	20.06	0.59	0.00	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	535.72660	0.53573	504.64490	0.50464	535.727	20.11	0.41	0.00	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	541.02440	0.54102	509.66170	0.50966	541.024	20.13	0.42	0.00	0.00	0	17,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Put	589.83880	0.58984	555.95580	0.55596	589.839	20.32	0.44	0.00	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	725.04750	0.72505	806.50500	0.80650	725.048	20.49	0.54	0.00	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	716.56850	0.71657	797.46240	0.79746	716.569	20.54	0.54	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	704.03460	0.70403	784.07650	0.78408	704.035	20.60	0.53	0.00	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	679.58730	0.67959	757.95620	0.75796	679.587	20.73	0.52	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	618.40860	0.61841	692.50030	0.69250	618.409	21.07	0.48	0.00	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	614.77340	0.61477	688.61620	0.68862	614.773	21.09	0.48	0.00	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	611.16320	0.61116	684.75400	0.68475	611.163	21.11	0.48	0.00	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	583.03550	0.58304	654.64600	0.65465	583.036	21.28	0.46	0.00	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	566.13600	0.56614	636.51950	0.63652	566.136	21.39	0.45	0.00	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	549.74450	0.54974	618.90680	0.61891	549.744	21.50	0.44	0.00	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	536.98650	0.53699	605.18170	0.60518	536.987	21.58	0.43	0.00	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	489.00340	0.48900	553.40200	0.55340	489.003	21.92	0.40	0.00	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	486.16220	0.48616	550.32430	0.55032	486.162	21.95	0.40	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	464.04680	0.46405	526.36240	0.52636	464.047	22.12	0.39	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	448.33260	0.44833	509.12830	0.50913	448.333	22.25	0.37	0.00	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	376.20160	0.37620	429.85220	0.42985	376.202	22.94	0.32	0.00	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	372.02080	0.37202	425.26210	0.42526	372.021	22.99	0.32	0.00	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	329.42630	0.32943	378.32950	0.37833	329.426	23.48	0.29	0.00	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	303.66030	0.30366	349.79790	0.34980	303.660	23.81	0.27	0.00	0.00	0	17,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	293.35640	0.29336	339.10190	0.33910	293.356	23.92	0.26	0.00	0.00	0	121,970.00
\$ / R	On 21/12/2018	Any day expiry			14.43320	14.43320	14.55090	14.55090			20.65	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	176.48620	0.17649	170.49050	0.17049	176.486	18.42	0.19	0.00	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 21/12/2018	Any day expiry	13.30	Put	203.14920	0.20315	195.27600	0.19528	203.149	18.55	0.21	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	619.19990	0.61920	692.10350	0.69210	619.200	21.09	0.48	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	588.15720	0.58816	658.84950	0.65885	588.157	21.27	0.46	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.45200	14.45200	14.56990	14.56990		20.47	0.00	4,571,191.50	309	2,387.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	138.93960	0.13894	137.50160	0.13750	138.940	18.02	0.16	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	388.01280	0.38801	365.99890	0.36600	388.013	19.10	0.33	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	826.82970	0.82683	911.55580	0.91156	826.830	19.98	0.58	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	611.30690	0.61131	577.31100	0.57731	611.307	20.04	0.43	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	1,057.97110	1.05797	1,006.30890	1.00631	1,057.971	21.50	0.58	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	196.47420	0.19647	229.97910	0.22998	196.474	25.24	0.17	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	148.38900	0.14839	173.59270	0.17359	148.389	26.60	0.13	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.45570	14.45570	14.57370	14.57370		20.45	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.48570	14.48570	14.60400	14.60400		20.43	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	100.43010	0.10043	94.93650	0.09494	100.430	17.97	0.11	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.50830	14.50830	14.62680	14.62680		20.32	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.51010	14.51010	14.62870	14.62870		20.32	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	169.86170	0.16986	163.39780	0.16340	169.862	17.96	0.17	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	652.18240	0.65218	616.56140	0.61656	652.182	19.82	0.42	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	855.76380	0.85576	935.62120	0.93562	855.764	20.08	0.55	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	591.06300	0.59106	655.48830	0.65549	591.063	21.48	0.42	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.53450	14.53450	14.65330	14.65330		20.32	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.56280	14.56280	14.68220	14.68220		20.19	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	192.79660	0.19280	182.07100	0.18207	192.797	17.81	0.18	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	682.53050	0.68253	646.67170	0.64667	682.531	19.62	0.41	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	880.90820	0.88091	958.56530	0.95857	880.908	20.13	0.54	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	626.83630	0.62684	690.84530	0.69085	626.836	21.44	0.41	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.59690	14.59690	14.71700	14.71700		20.11	0.00	0.00	0	9,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	11.15830	0.01116	11.65980	0.01166	11.158	20.92	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	23.07010	0.02307	19.65160	0.01965	23.070	15.79	0.03	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	45.76630	0.04577	40.18530	0.04019	45.766	16.26	0.06	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	95.35870	0.09536	87.48040	0.08748	95.359	16.87	0.10	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	101.68160	0.10168	93.58960	0.09359	101.682	16.93	0.11	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	204.17020	0.20417	193.72340	0.19372	204.170	17.65	0.18	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	1,486.83470	1.48683	1,592.76790	1.59277	1,486.835	18.23	0.74	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	343.41430	0.34341	329.05570	0.32906	343.414	18.24	0.26	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	453.77750	0.45378	433.32990	0.43333	453.778	18.59	0.31	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	500.67520	0.50068	477.43770	0.47744	500.675	18.73	0.33	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	519.38930	0.51939	494.09080	0.49409	519.389	18.80	0.34	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	714.57320	0.71457	679.62090	0.67962	714.573	19.51	0.41	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,022.59000	1.02259	1,107.30330	1.10730	1,022.590	19.55	0.58	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	946.16800	0.94617	1,027.00910	1.02701	946.168	19.89	0.55	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	768.05480	0.76805	840.06230	0.84006	768.055	20.71	0.47	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	701.53960	0.70154	769.56690	0.76957	701.540	21.07	0.44	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	622.98800	0.62299	685.65970	0.68566	622.988	21.54	0.40	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	600.10120	0.60010	661.24050	0.66124	600.101	21.70	0.39	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	323.03470	0.32303	363.80150	0.36380	323.035	24.11	0.23	0.00	0	7,028.00
\$ / R	On 27/03/2019	Any day expiry			14.61390	14.61390	14.73440	14.73440		20.05	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			14.61770	14.61770	14.73820	14.73820		20.05	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	211.93160	0.21193	198.52890	0.19853	211.932	17.60	0.18	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	708.35470	0.70835	673.85270	0.67385	708.355	19.40	0.40	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	902.05550	0.90206	979.91130	0.97991	902.056	20.16	0.52	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	655.81430	0.65581	720.32300	0.72032	655.814	21.41	0.41	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.62530	14.62530	14.74590	14.74590		20.08	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.67820	14.67820	14.80000	14.80000		19.97	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	228.62390	0.22862	215.07930	0.21508	228.624	17.33	0.18	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,576.55000	1.57655	1,685.26230	1.68526	1,576.550	18.08	0.74	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	731.51810	0.73152	699.45420	0.69945	731.518	19.15	0.40	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	920.97780	0.92098	999.70390	0.99970	920.978	20.18	0.51	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	683.52320	0.68352	748.13430	0.74813	683.523	21.38	0.40	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.73720	14.73720	14.86030	14.86030		19.89	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	243.97010	0.24397	234.02470	0.23402	243.970	17.12	0.18	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	754.37560	0.75438	723.77110	0.72377	754.376	19.01	0.39	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	939.86900	0.93987	1,018.67190	1.01867	939.869	20.27	0.50	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	709.81900	0.70982	775.06310	0.77506	709.819	21.43	0.40	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.74290	14.74290	14.86620	14.86620		19.86	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.76400	14.76400	14.88770	14.88770		19.82	0.00	7,382,000.00	500	17,410.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	24.83830	0.02484	21.41600	0.02142	24.838	18.79	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	85.73010	0.08573	79.11250	0.07911	85.730	15.48	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	181.17910	0.18118	171.00380	0.17100	181.179	16.52	0.15	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	245.42900	0.24543	233.43870	0.23344	245.429	17.03	0.18	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	332.49460	0.33249	318.44150	0.31844	332.495	17.61	0.22	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	557.73500	0.55773	539.96400	0.53996	557.735	18.33	0.32	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	579.62010	0.57962	560.94210	0.56094	579.620	18.39	0.33	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,408.79190	1.40879	1,511.95320	1.51195	1,408.792	18.50	0.66	0.00	0	250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,202.51230	1.20251	1,292.13730	1.29214	1,202.512	19.25	0.59	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,136.28680	1.13629	1,222.57480	1.22257	1,136.287	19.53	0.56	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,043.65470	1.04365	1,126.09980	1.12610	1,043.655	19.92	0.53	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	804.56460	0.80456	875.38280	0.87538	804.565	20.97	0.43	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	785.34200	0.78534	854.85560	0.85486	785.342	21.08	0.42	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	738.42840	0.73843	805.06000	0.80506	738.428	21.34	0.40	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	709.06780	0.70907	773.88290	0.77388	709.068	21.52	0.39	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.79070	14.79070	14.91510	14.91510		19.83	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	256.90400	0.25690	247.00570	0.24701	256.904	16.97	0.19	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	772.57530	0.77258	743.07010	0.74307	772.575	18.90	0.38	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	953.80270	0.95380	1,032.82070	1.03282	953.803	20.35	0.48	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	729.95940	0.72996	795.89070	0.79589	729.959	21.48	0.39	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.79650	14.79650	14.92100	14.92100		19.80	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.80030	14.80030	14.92490	14.92490		19.80	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 03/07/2019	Any day expiry	13.45	Put	419.37710	0.41938	408.37160	0.40837	419.377	17.86	0.26	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	634.86260	0.63486	695.16360	0.69516	634.863	22.11	0.34	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.85390	14.85390	14.97970	14.97970		19.76	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	267.88690	0.26789	263.24210	0.26324	267.887	16.74	0.19	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	791.86220	0.79186	764.02840	0.76403	791.862	18.77	0.38	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	976.02900	0.97603	1,055.37640	1.05538	976.029	20.41	0.48	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	757.61700	0.75762	824.32120	0.82432	757.617	21.51	0.39	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.85580	14.85580	14.98160	14.98160		19.75	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.87870	14.87870	15.00510	15.00510		19.77	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	926.39170	0.92639	894.79670	0.89480	926.392	19.09	0.41	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	736.89490	0.73689	802.10570	0.80211	736.895	21.71	0.37	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			14.91530	14.91530	15.04290	15.04290		19.79	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	278.68580	0.27869	281.37810	0.28138	278.686	16.61	0.19	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	810.28960	0.81029	785.07280	0.78507	810.290	18.73	0.37	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	995.44840	0.99545	1,074.82530	1.07483	995.448	20.60	0.47	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	783.00970	0.78301	849.68600	0.84969	783.010	21.67	0.38	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.92180	14.92180	15.04960	15.04960		19.78	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.95260	14.95260	15.08120	15.08120		19.86	0.00	44,409,222.00	2,970	10,035.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	33.90810	0.03391	29.80040	0.02980	33.908	17.64	0.03	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	133.32270	0.13332	163.48580	0.16349	133.323	14.96	0.11	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,030.61050	1.03061	1,110.70210	1.11070	1,030.611	20.62	0.47	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	938.36030	0.93836	1,012.79650	1.01280	938.360	21.04	0.44	0.00	0	1,000.00
\$ / R	On 30/09/2019	Any day expiry			14.98340	14.98340	15.11280	15.11280		19.93	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	286.98130	0.28698	300.42880	0.30043	286.981	16.47	0.18	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	828.10290	0.82810	805.57460	0.80557	828.103	18.73	0.36	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,028.32510	1.02833	1,107.05900	1.10706	1,028.325	20.79	0.46	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	819.43070	0.81943	885.29380	0.88529	819.431	21.85	0.38	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.98780	14.98780	15.11730	15.11730		19.94	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.05160	15.05160	15.18270	15.18270		20.01	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	304.85370	0.30485	318.25340	0.31825	304.854	16.57	0.19	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	846.33770	0.84634	825.74730	0.82575	846.338	18.75	0.36	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,053.26160	1.05326	1,130.89750	1.13090	1,053.262	21.03	0.46	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	848.89070	0.84889	913.75210	0.91375	848.891	22.06	0.38	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.11540	15.11540	15.24810	15.24810		20.09	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	320.34560	0.32035	335.27590	0.33528	320.346	16.65	0.19	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	862.37410	0.86237	842.81500	0.84281	862.374	18.77	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,081.09510	1.08110	1,157.90420	1.15790	1,081.095	21.21	0.45	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	879.53370	0.87953	943.58560	0.94359	879.534	22.23	0.38	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.12200	15.12200	15.25490	15.25490		20.08	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.14610	15.14610	15.27970	15.27970		20.14	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	88.76020	0.08876	114.06460	0.11406	88.760	15.15	0.07	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	589.30000	0.58930	581.50910	0.58151	589.300	17.96	0.27	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	810.74990	0.81075	868.70470	0.86870	810.750	22.80	0.35	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	516.75430	0.51675	562.09000	0.56209	516.754	26.40	0.22	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 31/12/2019	Any day expiry			15.18570	15.18570		15.32030	15.32030		20.20	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	335.23780	0.33524		352.90430	0.35290	335.238	16.70	0.19	0.00	0	500.00		
\$ / R	14.25	Put	On 31/12/2019	Any day expiry	878.32580	0.87833		859.58340	0.85958	878.326	18.78	0.35	0.00	0	250.00		
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	1,109.79050	1.10979		1,185.75740	1.18576	1,109.791	21.38	0.45	0.00	0	500.00		
\$ / R	17.05	Call	On 31/12/2019	Any day expiry	913.00420	0.91300		976.44100	0.97644	913.004	22.37	0.38	0.00	0	250.00		
\$ / R			On 02/01/2020	Any day expiry	15.19010	15.19010		15.32480	15.32480		20.20	0.00	0.00	0	55.00		
\$ / R			On 31/01/2020	Any day expiry	15.25390	15.25390		15.39020	15.39020		20.26	0.00	0.00	0	55.00		
\$ / R			On 02/03/2020	Any day expiry	15.32210	15.32210		15.46020	15.46020		20.30	0.00	0.00	0	55.00		
\$ / R			On 02/04/2020	Any day expiry	15.39020	15.39020		15.53010	15.53010		20.40	0.00	0.00	0	55.00		
\$ / R			On 29/04/2020	Any day expiry	15.44960	15.44960		15.59100	15.59100		20.43	0.00	0.00	0	55.00		
\$ / R			On 02/06/2020	Any day expiry	15.52440	15.52440		15.66770	15.66770		20.46	0.00	0.00	0	1,055.00		
\$ / R			On 12/06/2020	Foreign Exchange Future	15.54640	15.54640		15.69020	15.69020		20.50	0.00	0.00	0	0.00		
\$ / R			On 28/07/2020	Any day expiry	15.64750	15.64750		15.79400	15.79400		20.56	0.00	0.00	0	84,000.00		
\$ / R			On 14/09/2020	Foreign Exchange Future	15.76100	15.76100		15.91080	15.91080		20.66	0.00	0.00	0	0.00		
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	14.25590	14.25590		14.37140	14.37140		21.74	0.00	213,838.50	15	365.00		
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	14.42010	14.42010		14.53770	14.53770		20.64	0.00	72,100.50	5	65.00		
\$ / R MAXI			On 18/03/2019	Foreign Exchange Future	14.59690	14.59690		14.71700	14.71700		20.11	0.00	0.00	0	5.00		
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	14.76400	14.76400		14.88770	14.88770		19.82	0.00	0.00	0	0.00		
£ / R			On 17/09/2018	Foreign Exchange Future	18.20350	18.20350		18.38570	18.38570		19.78	0.00	3,822,735.00	210	197,680.00		
£ / R			On 28/09/2018	Any day expiry	18.23840	18.23840		18.42100	18.42100		19.61	0.00	0.00	0	14.00		
£ / R			On 14/12/2018	Foreign Exchange Future	18.48530	18.48530		18.67170	18.67170		18.77	0.00	369,706.00	20	21,266.00		
£ / R			On 18/03/2019	Foreign Exchange Future	18.80420	18.80420		18.99510	18.99510		18.67	0.00	0.00	0	4,932.00		
£ / R			On 14/06/2019	Foreign Exchange Future	19.10460	19.10460		19.30140	19.30140		19.20	0.00	0.00	0	6,156.00		
£ / R			On 16/09/2019	Foreign Exchange Future	19.44350	19.44350		19.64860	19.64860		19.58	0.00	0.00	0	4,645.00		
¥ / R			On 23/08/2018	Any day expiry	0.12820	0.12820		0.12930	0.12930		40.92	0.00	0.00	0	0.00		
¥ / R			On 06/09/2018	Any day expiry	0.12850	0.12850		0.12970	0.12970		31.74	0.00	0.00	0	0.00		
¥ / R			On 17/09/2018	Foreign Exchange Future	0.12881	0.12881		0.12998	0.12998		32.17	0.00	0.00	0	6,873.00		
¥ / R			On 14/12/2018	Foreign Exchange Future	0.13113	0.13113		0.13233	0.13233		26.71	0.00	0.00	0	0.00		
¥ / R			On 18/03/2019	Foreign Exchange Future	0.13380	0.13380		0.13505	0.13505		24.91	0.00	0.00	0	0.00		
¥ / R			On 14/06/2019	Foreign Exchange Future	0.13634	0.13634		0.13764	0.13764		24.09	0.00	0.00	0	0.00		
€ / R			On 07/09/2018	Any day expiry	16.22680	16.22680		16.41210	16.41210		21.69	0.00	0.00	0	34.00		
€ / R			On 11/09/2018	Any day expiry	16.24040	16.24040		16.42570	16.42570		21.28	0.00	0.00	0	0.00		
€ / R			On 17/09/2018	Foreign Exchange Future	16.26100	16.26100		16.44610	16.44610		20.90	0.00	693,206,430.00	42,630	111,171.00		
€ / R	13.50	Put	On 17/09/2018	Foreign Exchange Future	3.57100	0.00357		4.13150	0.00413	3.571	25.83	0.01	0.00	0	29,734.00		
€ / R	14.25	Put	On 17/09/2018	Foreign Exchange Future	8.17210	0.00817		8.25490	0.00825	8.172	21.48	0.02	0.00	0	57,090.00		
€ / R	15.85	Put	On 17/09/2018	Foreign Exchange Future	220.69830	0.22070		191.43810	0.19144	220.698	20.08	0.33	0.00	0	86,824.00		
€ / R	16.76	Call	On 17/09/2018	Foreign Exchange Future	247.03520	0.24704		341.56430	0.34156	247.035	22.57	0.34	0.00	0	29,734.00		
€ / R	19.56	Call	On 17/09/2018	Foreign Exchange Future	8.36190	0.00836		21.01080	0.02101	8.362	28.03	0.02	0.00	0	86,824.00		
€ / R			On 25/09/2018	Any day expiry	16.28780	16.28780		16.47360	16.47360		20.68	0.00	0.00	0	0.00		
€ / R			On 14/12/2018	Foreign Exchange Future	16.56130	16.56130		16.75190	16.75190		19.54	0.00	8,943,102.00	540	36,683.00		

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			16.90250		16.90250		17.09880	17.09880		19.05	0.00	0.00	0	4,686.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,412.46250		1.41246	1,566.81500	1.56681	1,412.463		17.63	0.68	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.22870		17.22870	17.43080	17.43080			18.89	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			17.46080		17.46080	17.32510	17.32510			18.80	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	563.04880		0.56305	0.00000	0.00000	563.049		17.07	0.28	150,757,476.17	31,200	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	713.99300		0.71399	0.00000	0.00000	713.993		21.30	0.33	353,611,062.48	62,400	31,200.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.57310		17.57310	17.78280	17.78280			18.85	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.97000		97.97000	98.15000	98.15000				0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			591.30300		591.30300	590.22100	590.22100				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			602.73500		602.73500	601.63900	601.63900				0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			612.75800		612.75800	611.63900	611.63900				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			685.67500		685.67500	683.58900	683.58900				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			698.93200		698.93200	696.81400	696.81400				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			710.55400		710.55400	708.39500	708.39500				0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			621.92700		621.92700	620.07100	620.07100				0.00	0.00	0	863.00
ALBI	On 07/02/2019	Index Future			633.95100		633.95100	632.06700	632.06700				0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			644.49200		644.49200	642.57200	642.57200				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future			10.35400		10.35400	10.46710	10.46710			16.99	0.00	2,050,092.00	198	11,693.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.47710		10.47710	10.59170	10.59170			15.77	0.00	0.00	0	11,822.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.61460		10.61460	10.73060	10.73060			15.46	0.00	0.00	0	510.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.74850		10.74850	10.86640	10.86640			15.63	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			11.04520		11.04520	11.11330	11.11330			17.56	0.00	0.00	0	590.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			11.19650		11.19650	11.26620	11.26620			17.24	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future			501.34510		501.34510	510.48730	510.48730				0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future			14.39460		14.39460	14.50350	14.50350			20.77	0.00	0.00	0	1,975.00
CHF / R	On 14/12/2018	Foreign Exchange Future			14.67460		14.67460	14.78680	14.78680			19.78	0.00	220,119.00	15	665.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.99440		14.99440	15.11000	15.11000			19.61	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.29960		15.29960	15.41900	15.41900			19.58	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future			2.06950		2.06950	2.08440	2.08440			18.28	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future			2.09140		2.09140	2.10660	2.10660			17.68	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.11440		2.11440	2.13020	2.13020			17.07	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.13600		2.13600	2.15260	2.15260			17.39	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future			554.78140		554.78140	535.02810	535.02810				0.00	0.00	0	25,000.00

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
DKK / R	On 17/09/2018	Foreign Exchange Future		2.18710	2.18710		2.21320	2.21320		19.26	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.22970	2.22970		2.25650	2.25650		18.17	0.00	0.00	0	235.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.27630	2.27630		2.30360	2.30360		17.84	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.32100	2.32100		2.34970	2.34970		17.74	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		11.03500	75.51743		11.07241	75.29993			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.16851	76.97724		11.20725	76.75645			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.28285	74.46712		11.32301	74.24205			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		11.24181	77.75665		11.27920	77.50958			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.36693	79.25954		11.40563	79.00866			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.47933	76.31677		11.51947	76.06108			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		617.00200	617.00200		615.04800	615.04800			0.00	0.00	0	466.00
GOVI	On 07/02/2019	GOVI		628.93100	628.93100		626.94600	626.94600			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		639.38900	639.38900		637.36700	637.36700			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.81750	1.81750		1.83230	1.83230		21.26	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.84150	1.84150		1.85670	1.85670		20.77	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.86690	1.86690		1.88260	1.88260		20.41	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.89030	1.89030		1.90660	1.90660		19.87	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		133.33195	133.33195		133.34026	133.34026			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		134.51966	134.51966		134.52924	134.52924			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		136.78000	136.78000		136.78897	136.78897			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		99.70445	99.70445		99.71009	99.71009			0.00	0.00	0	1,600.00
I2029	On 07/02/2019	Bond Future		101.65024	101.65024		101.65683	101.65683			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		102.28577	102.28577		102.29193	102.29193			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 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/11/2018	Bond Future	103.03105		103.03105		103.03697	103.03697			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	105.04180		105.04180		105.04871	105.04871			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.66221		105.66221		105.66872	105.66872			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	123.01754		123.01754		123.02441	123.02441			0.00	0.00	0	9,641.00
I2038	On 07/02/2019	Bond Future	123.82717		123.82717		123.83516	123.83516			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	125.90776		125.90776		125.91520	125.91520			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	116.41548		116.41548		115.74966	115.74966			0.00	0.00	0	11,966.00
I2046	On 07/02/2019	Bond Future	118.68727		118.68727		118.00960	118.00960			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	118.99628		118.99628		118.30645	118.30645			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	121.85799		121.85799		122.89987	122.89987			0.00	0.00	0	9,954.00
I2050	On 07/02/2019	Bond Future	122.46478		122.46478		123.52789	123.52789			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	124.52237		124.52237		125.60280	125.60280			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	253.57300		253.57300		253.76900	253.76900			0.00	2,535,730.00	1	742.00
IGOV	On 07/02/2019	Index Future	258.52300		258.52300		258.72500	258.72500			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	262.86800		262.86800		263.07200	263.07200			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	0.14090		0.14090		0.14190	0.14190			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.14060		0.14060		0.14120	0.14120			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.13990		0.13990		0.14030	0.14030			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13920		0.13920		0.13940	0.13940			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.70670		1.70670		1.72270	1.72270		17.75	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.73280		1.73280		1.74910	1.74910		17.04	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.76080		1.76080		1.77750	1.77750		16.59	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.78740		1.78740		1.80470	1.80470		17.28	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.41260		9.41260		9.47260	9.47260		18.43	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.52370		9.52370		9.58470	9.58470		17.30	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.64930		9.64930		9.71230	9.71230		17.01	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
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.77240		9.77240		9.83710	9.83710		17.13	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.33750		1.33750		1.34610	1.34610			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.34530		1.34530		1.35500	1.35500			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.35240		1.35240		1.36530	1.36530			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35930		1.35930		1.37480	1.37480			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.27690		1.27690		1.27930	1.27930			0.00	0.00	0	14.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.14070		1.14070		1.14440	1.14440			0.00	0.00	0	240.00
R / ¥	On 23/08/2018	Any day expiry			7.80060		7.80060	0.12803	7.73110	7.73110		26.49	0.00	0.00	0	0.00
R / ¥	On 23/08/2018	Any day expiry	8.27	Call	99.68320		0.00997	0.12803	33.84580	0.00338	99.683	25.29	0.07	0.00	0	13,000.00
R / ¥	On 23/08/2018	Any day expiry	8.35	Call	80.31000		0.00803	0.12803	21.88760	0.00219	80.310	27.13	0.06	0.00	0	20,000.00
R / ¥	On 06/09/2018	Any day expiry			7.78000		7.78000	0.12803	7.71060	7.71060		25.85	0.00	0.00	0	0.00
R / ¥	On 06/09/2018	Any day expiry	8.26	Call	403.62990		0.04036	0.12803	97.83530	0.00978	403.630	23.93	0.17	0.00	0	25,000.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.76310		7.76310	0.12803	7.69370	7.69370		25.34	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.00867		112.39982		9.06156	112.08376		7.06	0.00	349,788,239.84	3,112	65,191.00
R186	On 01/11/2018	Bond Future	7.96	Call	38.28000		0.03828		30.99000	0.03099	38.280	6.39	0.03	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	349.94000		0.34994		301.41000	0.30141	349.940	6.85	0.18	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,851.26000		1.85126		2,043.35000	2.04335	1,851.260	7.18	0.56	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,182.04000		1.18204		1,327.27000	1.32727	1,182.040	7.42	0.41	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.09556		109.26753		9.15091	108.94677		7.28	0.00	0.00	0	719.00
R186	On 02/05/2019	Bond Future			9.17501		111.08349		9.23300	110.75651		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			302.07279		302.07279		302.37077	302.37077			0.00	0.00	0	2,350.00
R197	On 07/02/2019	Bond Future			300.61724		300.61724		300.92369	300.92369			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			305.66816		305.66816		305.97800	305.97800			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			234.78280		234.78280		234.79562	234.79562			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.46050		235.46050		235.47572	235.47572			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.41675		239.41675		239.43110	239.43110			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			8.44390		98.94932		8.49782	98.76068		3.80	0.00	0.00	0	38,294.00
R2023	On 07/02/2019	Bond Future			8.54282		100.86211		8.60069	100.67105		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			8.62746		98.61119		8.68964	98.41619		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			9.41900		92.39948		9.47140	92.06559		9.67	0.00	20,143,086.64	218	50,795.00
R2030	On 07/02/2019	Bond Future			9.49994		90.17617		9.55426	89.83704		10.18	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.70	Call	692.74000		0.69274		628.92000	0.62892	692.740	9.58	0.21	0.00	0	920.00
R2030	On 07/02/2019	Bond Future	9.40	Call	2,295.68000		2.29568		2,145.05000	2.14505	2,295.680	10.34	0.48	0.00	0	920.00
R2030	On 02/05/2019	Bond Future			9.57525		91.67467		9.63159	91.32917		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			9.60693		90.71616		9.65931	90.35517		10.85	0.00	6,440,847.36	71	37,817.00
R2032	On 07/02/2019	Bond Future			9.69015		92.46963		9.74433	92.10288		11.04	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.76322		89.85127		9.81929	89.47765		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			9.71102		94.84173		9.74269	94.59850		11.57	0.00	0.00	0	70,441.00
R2035	On 07/02/2019	Bond Future			9.79423		96.67509		9.82690	96.42836		11.79	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			9.86282		93.78439		9.89659	93.53281		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			9.76596		91.55386		9.80268	91.27018		12.14	0.00	0.00	0	49,450.00
R2037	On 07/02/2019	Bond Future			9.84240		89.06364		9.88024	88.77567		12.96	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future			9.91218		90.54367		9.95126	90.25011		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			9.85094		94.85279		9.88251	94.59134		12.61	0.00	50,841,095.44	536	23,588.00
R2040	On 01/11/2018	Bond Future	8.50	Call	11.47000		0.01147		10.20000	0.01020	11.470	10.74	0.01	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	249.03000		0.24903		227.92000	0.22792	249.030	11.33	0.11	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	377.95000		0.37795		348.07000	0.34807	377.950	11.58	0.15	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	2,031.86000		2.03186		1,922.36000	1.92236	2,031.860	12.68	0.48	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.92731		92.17569		9.95982	91.91038		13.50	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			9.99680		93.70740		10.03036	93.43696		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			9.87371		91.92306		9.91037	91.61493		13.28	0.00	0.00	0	38,585.00
R2044	On 07/02/2019	Bond Future			9.94715		89.31465		9.98490	89.00172		14.23	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.01382		90.79881		10.05275	90.47996		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			9.85979		91.00923		9.90160	90.64867		13.76	0.00	0.00	0	97,212.00
R2048	On 07/02/2019	Bond Future			9.93468		92.76855		9.97777	92.40218		14.08	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			9.99609		89.87623		10.04048	89.50305		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			7.77336		101.64541		7.82806	101.58452		0.65	0.00	0.00	0	19,348.00
R207	On 07/02/2019	Bond Future			7.92150		99.96526		7.99138	99.90447		0.66	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			8.16006		101.62666		8.25533	101.56409		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			8.07540		97.83705		8.12593	97.73080		1.84	0.00	0.00	0	28,717.00
R208	On 07/02/2019	Bond Future			8.19005		99.72825		8.24687	99.62118		1.97	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.30766		97.98614		8.37239	97.87652		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			9.67818		72.04280		9.71484	71.80435		13.13	0.00	0.00	0	126,870.00
R209	On 01/11/2018	Bond Future	8.89	Call	185.44000		0.18544		166.87000	0.16687	185.440	11.93	0.10	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	280.33000		0.28033		254.16000	0.25416	280.330	12.18	0.14	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,538.92000		2.53892		2,697.37000	2.69737	2,538.920	13.08	0.61	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	1,665.69000		1.66569		1,562.53000	1.56253	1,665.690	13.35	0.49	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,395.07000		1.39507		1,506.06000	1.50606	1,395.070	13.67	0.41	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,043.45000		1.04345		1,134.51000	1.13451	1,043.450	14.03	0.33	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,005.48000		1.00548		1,094.19000	1.09419	1,005.480	14.07	0.32	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.74995		73.43532		9.78765	73.19326		13.41	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	947.75000		0.94775		893.70000	0.89370	947.750	12.79	0.25	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	2,139.05000		2.13905		2,041.76000	2.04176	2,139.050	13.46	0.44	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,719.56000		1.71956		1,808.93000	1.80893	1,719.560	14.56	0.33	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.81243		71.50793		9.85128	71.26128		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			185.12517		185.12517		185.13583	185.13583			0.00	0.00	0	2,149.00
R210	On 07/02/2019	Bond Future			188.73789		188.73789		188.75036	188.75036			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	189.35450		189.35450		189.36608	189.36608			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	155.53706		155.53706		155.59804	155.59804			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future	156.41742		156.41742		156.48094	156.48094			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	159.04553		159.04553		159.10930	159.10930			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	9.51565		83.25406		9.56796	82.92742		10.62	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future	9.59864		84.86348		9.65278	84.53155		10.71	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.66729		82.72666		9.72327	82.38858		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	9.82906		71.29566		9.86569	71.04780		14.03	0.00	0.00	0	28,498.00
R214	On 07/02/2019	Bond Future	9.90298		72.67389		9.94067	72.42215		14.32	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.96361		70.58783		10.00241	70.33133		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	10.37520		10.37520		10.44940	10.44940		18.73	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.51700		10.51700		10.59210	10.59210		17.72	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.67300		10.67300		10.74960	10.74960		17.25	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.82270		10.82270		10.90110	10.90110		17.18	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.14700		2.14700		2.04390	2.04390		47.89	0.00	37,078,690.00	17,270	5,270.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.05470		2.05470		1.95560	1.95560		35.67	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	1.96530		1.96530		1.86540	1.86540		31.60	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	1.88270		1.88270		1.79100	1.79100		29.78	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.37930		1.37930		1.39610	1.39610			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.33260		1.33260		1.34970	1.34970			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.28100		1.28100		1.29810	1.29810			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.23930		1.23930		1.25580	1.25580			0.00	0.00	0	0.00

Total for Derivatives : **3,442,306,406.54** **291,426** **6 174 818.00**

Grand Total: **3,442,306,406.54** **291,426** **6 174 818.00**