



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/02/2018

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 02/02/2018	Any day expiry	12.06000	12.06000		11.89550	11.89550		9.46	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	12.06190	12.06190		11.89190	11.89190		11.86	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put 1,138.12020	1.13812	1,308.12260	1.30812	1,138.120	24.71	1.00	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put 1,738.11170	1.73811	1,908.11690	1.90812	1,738.112	34.67	1.00	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry	12.06370	12.06370		11.89560	11.89560		13.54	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put 1,096.47500	1.09647	1,264.49690	1.26450	1,096.475	23.07	1.00	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put 1,796.32600	1.79633	1,964.42200	1.96442	1,796.326	30.65	1.00	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call 0.11110	0.00011	0.15890	0.00016	0.111	52.15	0.00	0.00	0	1,880.00
\$ / R	On 09/02/2018	Any day expiry	12.06560	12.06560		11.89740	11.89740		13.99	0.00	0.00	0	1,346.00
\$ / R	On 09/02/2018	Any day expiry	11.75	Put 15.89390	0.01589	43.17530	0.04318	15.894	16.30	0.12	0.00	0	30,000.00
\$ / R	On 09/02/2018	Any day expiry	12.05	Call 101.20580	0.10121	45.14000	0.04514	101.206	13.99	0.53	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	12.07120	12.07120		11.90290	11.90290		13.39	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put 1,678.90220	1.67890	1,847.16880	1.84717	1,678.902	24.68	1.00	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put 1,828.86130	1.82886	1,997.14340	1.99714	1,828.861	25.57	1.00	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry	12.07300	12.07300		11.90470	11.90470		13.50	0.00	0.00	0	70.00
\$ / R	On 14/02/2018	Any day expiry	12.07490	12.07490		11.90650	11.90650		13.59	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 14/02/2018	Any day expiry	11.68	Put	16.75260	0.01675	41.03590	0.04104	16.753	14.87	0.11	0.00	0	100.00
\$ / R	On 14/02/2018	Any day expiry	11.86	Put	44.52100	0.04452	97.79360	0.09779	44.521	14.25	0.24	0.00	0	1,260.00
\$ / R	On 14/02/2018	Any day expiry	11.91	Call	221.83790	0.22184	117.65520	0.11766	221.838	14.07	0.71	0.00	0	1,260.00
\$ / R	On 14/02/2018	Any day expiry	12.10	Call	108.60340	0.10860	53.17150	0.05317	108.603	13.81	0.47	0.00	0	100.00
\$ / R	On 15/02/2018	Any day expiry			12.07670	12.07670	11.90830	11.90830		13.64	0.00	0.00	0	19.00
\$ / R	On 16/02/2018	Any day expiry			12.07850	12.07850	11.91010	11.91010		13.72	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	2,121.52820	2.12153	2,289.92070	2.28992	2,121.528	23.26	1.00	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.10050	12.10050	11.93170	11.93170		14.73	0.00	0.00	0	5,686.00
\$ / R	On 28/02/2018	Any day expiry	11.65	Put	29.81320	0.02981	69.15020	0.06915	29.813	13.17	0.14	0.00	0	100.00
\$ / R	On 28/02/2018	Any day expiry	11.86	Put	82.35060	0.08235	151.38410	0.15138	82.351	13.90	0.29	0.00	0	340.00
\$ / R	On 28/02/2018	Any day expiry	11.96	Call	261.22210	0.26122	176.13720	0.17614	261.222	14.24	0.63	0.00	0	340.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	72.55170	0.07255	46.42100	0.04642	72.552	16.50	0.24	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	2.12710	0.00213	1.30240	0.00130	2.127	20.77	0.01	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	2,080.38390	2.08038	2,248.88960	2.24889	2,080.384	22.19	1.00	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry			12.10230	12.10230	11.93340	11.93340		14.81	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			12.10420	12.10420	11.93520	11.93520		14.90	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,304.04530	1.30405	1,469.54690	1.46955	1,304.045	19.63	0.97	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			12.12760	12.12760	11.95840	11.95840		14.55	0.00	0.00	0	5,377.00
\$ / R	On 19/03/2018	Foreign Exchange Future			12.13480	12.13480	11.96550	11.96550		14.60	0.00	671,588,371.20	55,344	784,639.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	32.92000	0.03292	62.13110	0.06213	32.920	13.15	0.12	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	47.41770	0.04742	88.97980	0.08898	47.418	13.12	0.16	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.85	Put	116.58130	0.11658	185.92040	0.18592	116.581	13.79	0.30	0.00	0	25,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.98	Put	169.38530	0.16939	253.98310	0.25398	169.385	14.14	0.39	0.00	0	25,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	178.55620	0.17856	265.75570	0.26576	178.556	14.20	0.40	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	244.81560	0.24482	348.23070	0.34823	244.816	14.55	0.49	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	285.98680	0.28599	396.56710	0.39657	285.987	14.79	0.53	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	317.49320	0.31749	432.60700	0.43261	317.493	14.98	0.56	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	391.76740	0.39177	515.88860	0.51589	391.767	15.39	0.62	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	420.33150	0.42033	547.40360	0.54740	420.332	15.54	0.64	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	136.92670	0.13693	99.46330	0.09946	136.927	15.81	0.32	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	494.98190	0.49498	628.71170	0.62871	494.982	15.92	0.69	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.55	Call	118.68990	0.11869	86.07860	0.08608	118.690	16.11	0.29	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	656.02870	0.65603	799.12110	0.79912	656.029	16.67	0.77	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	90.82870	0.09083	64.62110	0.06462	90.829	16.67	0.23	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	758.05680	0.75806	905.86220	0.90586	758.057	17.07	0.81	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	863.31880	0.86332	1,015.35310	1.01535	863.319	17.44	0.85	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	57.03490	0.05703	40.08290	0.04008	57.035	17.47	0.15	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	51.91560	0.05192	36.45250	0.03645	51.916	17.62	0.14	0.00	0	21,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	917.11560	0.91712	1,070.95250	1.07095	917.116	17.62	0.86	0.00	0	95,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	35.71440	0.03571	24.59450	0.02459	35.714	18.23	0.10	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,100.91440	1.10091	1,259.09450	1.25909	1,100.914	18.23	0.90	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	1,110.25680	1.11026	1,268.55440	1.26855	1,110.257	18.26	0.90	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,119.61180	1.11961	1,278.02570	1.27803	1,119.612	18.29	0.90	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,147.75080	1.14775	1,306.50550	1.30651	1,147.751	18.38	0.91	0.00	0	2,478.00

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 19/03/2018	Foreign Exchange Future	13.32	Put	1,213.80660	1.21381	1,373.31410	1.37331	1,213.807	18.59	0.92	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	27.07260	0.02707	17.58690	0.01759	27.073	18.68	0.08	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,270.55600	1.27056	1,430.93640	1.43094	1,270.556	18.73	0.93	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,289.46700	1.28947	1,450.21000	1.45021	1,289.467	18.76	0.93	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,384.65700	1.38466	1,547.02000	1.54702	1,384.657	18.91	0.94	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	19.45700	0.01946	12.52000	0.01252	19.457	18.91	0.06	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,480.76700	1.48077	1,644.46260	1.64446	1,480.767	19.05	0.95	0.00	0	98,694.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	13.60480	0.01360	8.68100	0.00868	13.605	19.14	0.04	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	12.43180	0.01243	7.91770	0.00792	12.432	19.20	0.04	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,616.55720	1.61656	1,781.72060	1.78172	1,616.557	19.26	0.96	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	10.85430	0.01085	6.89500	0.00690	10.854	19.29	0.03	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	10.14050	0.01014	6.43370	0.00643	10.140	19.34	0.03	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,714.25080	1.71425	1,880.23150	1.88023	1,714.251	19.41	0.97	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,782.91580	1.78292	1,949.37400	1.94937	1,782.916	19.52	0.97	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	7.37110	0.00737	4.65330	0.00465	7.371	19.55	0.02	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,802.57110	1.80257	1,969.15330	1.96915	1,802.571	19.55	0.98	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,822.24160	1.82224	1,988.94240	1.98894	1,822.242	19.58	0.98	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,851.77420	1.85177	2,018.64400	2.01864	1,851.774	19.62	0.98	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	6.27980	0.00628	3.95620	0.00396	6.280	19.65	0.02	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	5.99840	0.00600	3.77680	0.00378	5.998	19.68	0.02	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,920.79950	1.92080	2,088.02290	2.08802	1,920.800	19.73	0.98	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	5.34820	0.00535	3.36310	0.00336	5.348	19.76	0.02	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	4.76770	0.00477	2.99480	0.00299	4.768	19.83	0.02	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,029.54860	2.02955	2,197.22940	2.19723	2,029.549	19.89	0.99	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,049.35300	2.04935	2,217.10560	2.21711	2,049.353	19.92	0.99	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	3.96610	0.00397	2.48750	0.00249	3.966	19.95	0.01	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,088.98760	2.08899	2,256.87480	2.25687	2,088.988	19.98	0.99	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	2.38910	0.00239	1.72800	0.00173	2.389	20.28	0.01	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	2.28150	0.00228	1.72000	0.00172	2.282	20.31	0.01	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	2.22960	0.00223	1.71610	0.00172	2.230	20.33	0.01	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,357.23340	2.35723	2,526.20130	2.52620	2,357.233	20.39	0.99	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	1.98710	0.00199	1.69780	0.00170	1.987	20.40	0.01	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,367.18710	2.36719	2,536.19780	2.53620	2,367.187	20.40	0.99	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,387.09770	2.38710	2,556.19110	2.55619	2,387.098	20.43	0.99	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	1.81230	0.00181	1.68450	0.00168	1.812	20.46	0.01	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	1.69150	0.00169	1.67530	0.00168	1.692	20.50	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	1.58060	0.00158	1.66670	0.00167	1.581	20.55	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	1.53130	0.00153	1.63200	0.00163	1.531	21.47	0.01	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	1.50440	0.00150	1.61440	0.00161	1.504	22.15	0.01	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	1.49620	0.00150	1.60950	0.00161	1.496	22.40	0.01	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	1.49430	0.00149	1.60840	0.00161	1.494	22.46	0.01	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	1.47940	0.00148	1.60040	0.00160	1.479	23.01	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	1.46630	0.00147	1.59510	0.00160	1.466	23.69	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	1.45620	0.00146	1.59520	0.00160	1.456	24.61	0.00	0.00	0	2,500.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	1.45500	0.00146	1.60680	0.00161	1.455	25.84	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	1.45630	0.00146	1.61050	0.00161	1.456	26.09	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	1.45960	0.00146	1.55170	0.00155	1.460	26.52	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	1.46850	0.00147	1.20600	0.00121	1.468	27.25	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.97250	0.00097	0.61950	0.00062	0.973	27.93	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.69080	0.00069	0.43560	0.00044	0.691	27.93	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			12.14020	12.14020	11.97080	11.97080		14.60	0.00	0.00	0	0.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	324.30260	0.32430	242.07140	0.24207	324.303	14.20	0.60	0.00	0	50,000.00
\$ / R	On 29/03/2018	Any day expiry			12.15270	12.15270	11.98330	11.98330		14.50	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.19870	12.19870	12.02840	12.02840		14.37	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.20050	12.20050	12.03010	12.03010		14.36	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,807.32710	2.80733	2,975.93470	2.97593	2,807.327	20.47	0.98	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	2.54850	0.00255	1.80630	0.00181	2.548	21.57	0.01	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.20920	12.20920	12.03870	12.03870		14.29	0.00	4,719,737.00	389	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	116.28040	0.11628	176.26830	0.17627	116.280	13.14	0.24	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	390.26260	0.39026	315.43850	0.31544	390.263	14.06	0.57	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,637.46580	1.63747	1,798.43410	1.79843	1,637.466	18.44	0.91	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	6.58770	0.00659	4.94610	0.00495	6.588	20.54	0.02	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	3.48230	0.00348	2.56540	0.00257	3.482	20.96	0.01	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.22500	12.22500	12.05410	12.05410		14.26	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	712.45620	0.71246	847.47580	0.84748	712.456	15.82	0.68	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,687.96900	1.68797	1,848.80570	1.84881	1,687.969	18.45	0.90	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	4.47410	0.00447	3.16530	0.00317	4.474	20.34	0.01	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.22850	12.22850	12.05750	12.05750		14.28	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.23360	12.23360	12.06250	12.06250		14.37	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	722.12810	0.72213	856.47760	0.85648	722.128	15.79	0.68	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,294.58700	2.29459	2,460.31290	2.46031	2,294.587	19.57	0.95	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	4.38540	0.00439	2.74340	0.00274	4.385	20.30	0.01	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.23540	12.23540	12.06420	12.06420		14.38	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry			12.24060	12.24060	12.06930	12.06930		14.40	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	251.08550	0.25109	336.49330	0.33649	251.085	13.83	0.38	0.00	0	76,000.00
\$ / R	On 31/05/2018	Any day expiry			12.26300	12.26300	12.09130	12.09130		14.36	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,620.50620	1.62051	1,777.40580	1.77741	1,620.506	18.10	0.86	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	10.74770	0.01075	7.59570	0.00760	10.748	19.53	0.02	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	4.82750	0.00483	3.37000	0.00337	4.828	19.38	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.29420	12.29420	12.12190	12.12190		14.43	0.00	12,134,375.40	987	180,770.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	24.81390	0.02481	41.33790	0.04134	24.814	12.10	0.06	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	44.09420	0.04409	0.00000	0.00000	44.094	12.21	0.10	667,045.24	550	550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	100.34080	0.10034	146.88540	0.14689	100.341	12.75	0.18	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	276.98230	0.27698	360.59150	0.36059	276.982	13.77	0.37	2,502,769.93	550	20,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	335.74540	0.33575	427.59670	0.42760	335.745	14.03	0.42	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	500.31590	0.50032	421.39700	0.42140	500.316	14.08	0.58	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	351.36330	0.35136	445.50590	0.44551	351.363	14.10	0.43	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	406.01090	0.40601	507.56920	0.50757	406.011	14.32	0.47	0.00	0	2,415.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	434.78120	0.43478	539.91360	0.53991	434.781	14.43	0.48	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	496.02650	0.49603	607.06660	0.60707	496.027	14.68	0.52	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	354.96480	0.35496	299.19460	0.29919	354.965	14.92	0.45	3,008,455.03	550	550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	560.76480	0.56076	677.29460	0.67729	560.765	14.92	0.55	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	736.24030	0.73624	864.50720	0.86451	736.240	15.55	0.63	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	896.27010	0.89627	1,032.19390	1.03219	896.270	16.06	0.69	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	927.78500	0.92778	1,065.11620	1.06512	927.785	16.16	0.70	0.00	0	28,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	967.64910	0.96765	1,106.66860	1.10667	967.649	16.27	0.71	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,065.33240	1.06533	1,208.08880	1.20809	1,065.332	16.55	0.74	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,090.16840	1.09017	1,233.79210	1.23379	1,090.168	16.62	0.74	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	1,106.81270	1.10681	1,251.00140	1.25100	1,106.813	16.67	0.75	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,174.05420	1.17405	1,320.39230	1.32039	1,174.054	16.86	0.76	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,311.47300	1.31147	1,459.92890	1.45993	1,311.473	17.23	0.79	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,328.90200	1.32890	1,477.59980	1.47760	1,328.902	17.28	0.79	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,346.38310	1.34638	1,495.31820	1.49532	1,346.383	17.32	0.80	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,469.11750	1.46912	1,620.59890	1.62060	1,469.118	17.60	0.82	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,566.77420	1.56677	1,720.43830	1.72044	1,566.774	17.80	0.84	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,611.60710	1.61161	1,766.18880	1.76619	1,611.607	17.89	0.84	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,620.60540	1.62061	1,775.36330	1.77536	1,620.605	17.90	0.84	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,638.63090	1.63863	1,793.74080	1.79374	1,638.631	17.94	0.85	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,647.65960	1.64766	1,802.94210	1.80294	1,647.660	17.96	0.85	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,702.03460	1.70203	1,858.31880	1.85832	1,702.035	18.06	0.86	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,793.39520	1.79340	1,951.21950	1.95122	1,793.395	18.24	0.87	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,885.59730	1.88560	2,044.81350	2.04481	1,885.597	18.42	0.88	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,025.29860	2.02530	2,186.35430	2.18635	2,025.299	18.69	0.89	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	54.01320	0.05401	44.87430	0.04487	54.013	19.18	0.09	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	46.13490	0.04613	35.11000	0.03511	46.135	19.50	0.07	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	40.87410	0.04087	30.54070	0.03054	40.874	19.53	0.07	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	30.82980	0.03083	23.28940	0.02329	30.830	19.40	0.05	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	26.04300	0.02604	19.83350	0.01983	26.043	19.32	0.05	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	24.85360	0.02485	18.97520	0.01898	24.854	19.30	0.04	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	21.90880	0.02191	16.84570	0.01685	21.909	19.24	0.04	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	19.27050	0.01927	14.93440	0.01493	19.270	19.18	0.04	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	15.56910	0.01557	12.24310	0.01224	15.569	19.09	0.03	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	13.84550	0.01385	10.98360	0.01098	13.845	19.04	0.03	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	13.15920	0.01316	10.48130	0.01048	13.159	19.02	0.03	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	8.35580	0.00836	6.95330	0.00695	8.356	18.84	0.02	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	4.40730	0.00441	3.92250	0.00392	4.407	18.69	0.01	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	3.08650	0.00309	2.76570	0.00277	3.086	18.69	0.01	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	2.93860	0.00294	2.63570	0.00264	2.939	18.69	0.01	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	2.57610	0.00258	2.31670	0.00232	2.576	18.69	0.01	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	2.45150	0.00245	2.20680	0.00221	2.452	18.69	0.01	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	1.97450	0.00197	1.78540	0.00179	1.974	18.69	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	1.25030	0.00125	1.14190	0.00114	1.250	18.69	0.00	0.00	0	2,415.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	1.08990	0.00109	0.99860	0.00100	1.090	18.69	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.75720	0.00076	0.69960	0.00070	0.757	18.69	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	0.66980	0.00067	0.62070	0.00062	0.670	18.69	0.00	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.56150	0.00056	0.52260	0.00052	0.561	18.69	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.31320	12.31320	12.14050	12.14050		14.44	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,607.32560	1.60733	1,760.41910	1.76042	1,607.326	17.80	0.83	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	22.55810	0.02256	17.08730	0.01709	22.558	20.29	0.04	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	13.79770	0.01380	9.54560	0.00955	13.798	20.65	0.02	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.31840	12.31840	12.14560	12.14560		14.40	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.32530	12.32530	12.15240	12.15240		14.41	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	324.39920	0.32440	411.32330	0.41132	324.399	13.94	0.39	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	154.36550	0.15437	129.72530	0.12973	154.365	17.38	0.21	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	137.59160	0.13759	115.63410	0.11563	137.592	17.60	0.19	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.34950	12.34950	12.17610	12.17610		14.49	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.35640	12.35640	12.18290	12.18290		14.47	0.00	0.00	0	1,000.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,945.12610	1.94513	2,101.65320	2.10165	1,945.126	18.19	0.85	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,184.51500	2.18452	2,344.25460	2.34425	2,184.515	18.62	0.88	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	36.46950	0.03647	29.88630	0.02989	36.469	20.68	0.05	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	31.63420	0.03163	24.80160	0.02480	31.634	21.04	0.05	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.35810	12.35810	12.18460	12.18460		14.48	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.36850	12.36850	12.19470	12.19470		14.46	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,593.86350	1.59386	1,743.26320	1.74326	1,593.864	17.49	0.80	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	38.87020	0.03887	32.19420	0.03219	38.870	20.88	0.05	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	25.84880	0.02585	19.29930	0.01930	25.849	21.28	0.04	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.38060	12.38060	12.20650	12.20650		14.55	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	476.00520	0.47601	576.26200	0.57626	476.005	14.39	0.46	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,643.70750	1.64371	1,793.42460	1.79342	1,643.708	17.55	0.80	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	33.24400	0.03324	26.00890	0.02601	33.244	21.23	0.05	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.39050	12.39050	12.21640	12.21640		14.53	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.42030	12.42030	12.24580	12.24580		14.52	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,585.80760	1.58581	1,732.11640	1.73212	1,585.808	17.33	0.77	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	53.98150	0.05398	44.70190	0.04470	53.981	21.25	0.07	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	34.78620	0.03479	27.82510	0.02783	34.786	21.35	0.04	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.44840	12.44840	12.27370	12.27370		14.57	0.00	0.00	0	6,555.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	229.32470	0.22932	293.46960	0.29347	229.325	13.23	0.27	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	670.93440	0.67093	781.93160	0.78193	670.934	14.89	0.52	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	696.93510	0.69694	809.68010	0.80968	696.935	14.97	0.53	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	832.85530	0.83286	953.74480	0.95374	832.855	15.37	0.58	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,130.63670	1.13064	1,264.99240	1.26499	1,130.637	16.17	0.66	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	254.09390	0.25409	221.25530	0.22126	254.094	16.98	0.27	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	66.03720	0.06604	59.18180	0.05918	66.037	20.89	0.08	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	64.10090	0.06410	55.80740	0.05581	64.101	21.02	0.07	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	61.48490	0.06148	51.29380	0.05129	61.485	21.22	0.07	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	55.68930	0.05569	45.15220	0.04515	55.689	21.33	0.06	0.00	0	73,314.00

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 28/09/2018	Any day expiry			12.46660	12.46660		12.29170	12.29170	14.57	0.00	0.00	0	1,295.00
\$ / R	13.80	Put	On 28/09/2018	Any day expiry	1,579.27910	1.57928		1,722.67700	1.72268	1,579.279	17.19	0.75	0.00	0	1,000.00	
\$ / R	16.25	Call	On 28/09/2018	Any day expiry	65.49650	0.06550		53.49570	0.05350	65.496	21.33	0.07	0.00	0	500.00	
\$ / R	16.80	Call	On 28/09/2018	Any day expiry	41.98660	0.04199		33.84850	0.03385	41.987	21.33	0.05	0.00	0	500.00	
\$ / R			On 25/10/2018	Any day expiry	12.51130	12.51130		12.33590	12.33590		14.61	0.00	0.00	0	70.00	
\$ / R			On 29/10/2018	Any day expiry	12.51790	12.51790		12.34250	12.34250		14.60	0.00	0.00	0	225.00	
\$ / R			On 31/10/2018	Any day expiry	12.52120	12.52120		12.34580	12.34580		14.60	0.00	0.00	0	0.00	
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	1,571.19030	1.57119		1,712.24600	1.71225	1,571.190	17.01	0.72	0.00	0	1,000.00	
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	75.75040	0.07575		62.73500	0.06274	75.750	21.15	0.08	0.00	0	500.00	
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	50.37930	0.05038		41.25210	0.04125	50.379	21.15	0.06	0.00	0	500.00	
\$ / R			On 05/11/2018	Any day expiry	12.52950	12.52950		12.35400	12.35400		14.59	0.00	0.00	0	0.00	
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	309.07410	0.30907		381.69580	0.38170	309.074	13.45	0.31	0.00	0	1,880.00	
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	1,618.84860	1.61885		1,760.75490	1.76075	1,618.849	17.06	0.73	0.00	0	1,880.00	
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	61.53610	0.06154		50.74860	0.05075	61.536	21.11	0.07	0.00	0	1,880.00	
\$ / R			On 13/11/2018	Any day expiry	12.54260	12.54260		12.36670	12.36670		14.67	0.00	0.00	0	70.00	
\$ / R			On 30/11/2018	Any day expiry	12.57040	12.57040		12.39390	12.39390		14.65	0.00	0.00	0	0.00	
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	1,564.69580	1.56470		1,703.75450	1.70375	1,564.696	16.88	0.70	0.00	0	1,000.00	
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	82.48890	0.08249		68.08640	0.06809	82.489	20.99	0.08	0.00	0	500.00	
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	54.00240	0.05400		43.99220	0.04399	54.002	20.99	0.06	0.00	0	500.00	
\$ / R			On 11/12/2018	Any day expiry	12.58830	12.58830		12.41150	12.41150		14.71	0.00	0.00	0	0.00	
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	1,440.09060	1.44009		1,577.77010	1.57777	1,440.091	16.55	0.67	0.00	0	20,000.00	
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	140.00560	0.14001		127.31640	0.12732	140.006	19.68	0.13	0.00	0	20,000.00	
\$ / R			On 14/12/2018	Foreign Exchange Future	12.59320	12.59320		12.41630	12.41630		14.71	0.00	0.00	0	11,500.00	
\$ / R	12.96	Put	On 14/12/2018	Foreign Exchange Future	923.36670	0.92337		1,040.59090	1.04059	923.367	15.33	0.55	0.00	0	23,443.00	
\$ / R	14.89	Call	On 14/12/2018	Foreign Exchange Future	198.87590	0.19888		176.77710	0.17678	198.876	18.30	0.18	0.00	0	1,000.00	
\$ / R	15.95	Call	On 14/12/2018	Foreign Exchange Future	130.47800	0.13048		119.07850	0.11908	130.478	20.15	0.12	0.00	0	2,000.00	
\$ / R	17.24	Call	On 14/12/2018	Foreign Exchange Future	64.83150	0.06483		52.17930	0.05218	64.831	20.99	0.07	0.00	0	23,443.00	
\$ / R			On 31/12/2018	Any day expiry	12.62100	12.62100		12.44350	12.44350		14.67	0.00	0.00	0	0.00	
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	1,556.73700	1.55674		1,694.63950	1.69464	1,556.737	16.71	0.68	0.00	0	1,000.00	
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	89.59810	0.08960		74.51700	0.07452	89.598	20.86	0.08	0.00	0	500.00	
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	58.66380	0.05866		48.17010	0.04817	58.664	20.86	0.06	0.00	0	500.00	
\$ / R			On 13/02/2019	Any day expiry	12.69310	12.69310		12.51460	12.51460		14.82	0.00	0.00	0	70.00	
\$ / R			On 18/03/2019	Foreign Exchange Future	12.74830	12.74830		12.57070	12.57070		14.98	0.00	0.00	0	0.00	
\$ / R			On 14/06/2019	Foreign Exchange Future	12.89540	12.89540		12.72030	12.72030		15.36	0.00	0.00	0	0.00	
\$ / R			On 13/12/2019	Foreign Exchange Future	13.19960	13.19960		13.02970	13.02970		15.81	0.00	0.00	0	0.00	
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	155.17060	0.15517		138.66600	0.13867	155.171	21.13	0.10	0.00	0	2,000.00	
\$ / R			On 12/06/2020	Foreign Exchange Future	13.54600	13.54600		13.37470	13.37470		16.37	0.00	0.00	0	0.00	
\$ / R			On 28/07/2020	Any day expiry	13.63820	13.63820		13.46570	13.46570		16.52	0.00	0.00	0	84,000.00	
\$ / R			On 14/09/2020	Foreign Exchange Future	13.73430	13.73430		13.56060	13.56060		16.65	0.00	0.00	0	0.00	
\$ / R MAXI			On 19/03/2018	Foreign Exchange Future	12.13480	12.13480		11.96550	11.96550		14.60	0.00	400,448.40	33	482.00	
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future	12.29420	12.29420		12.12190	12.12190		14.43	0.00	0.00	0	69.00	
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	12.44840	12.44840		12.27370	12.27370		14.57	0.00	0.00	0	48.00	
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	12.59320	12.59320		12.41630	12.41630		14.71	0.00	0.00	0	3.00	

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 MAXI	On 14/06/2019		Foreign Exchange Future	12.89540	12.89540		12.72030	12.72030		15.36	0.00	0.00	0	0.00
£ / R	On 01/03/2018		Any day expiry	17.13020	17.13020		16.96560	16.96560		16.46	0.00	0.00	0	17.00
£ / R	On 15/03/2018		Any day expiry	17.17610	17.17610		17.01110	17.01110		16.20	0.00	0.00	0	38.00
£ / R	On 19/03/2018		Foreign Exchange Future	17.18930	17.18930		17.02420	17.02420		16.15	0.00	4,469,218.00	260	195,078.00
£ / R	On 19/03/2018	17.00	Put	293.79920	0.29380		374.03270	0.37403	293.799	15.91	0.41	0.00	0	500.00
£ / R	On 19/03/2018	19.00	Call	38.54200	0.03854		30.73290	0.03073	38.542	19.40	0.08	0.00	0	1,500.00
£ / R	On 19/03/2018	20.14	Call	8.98160	0.00898		7.14610	0.00715	8.982	21.45	0.02	0.00	0	500.00
£ / R	On 30/04/2018		Any day expiry	17.32470	17.32470		17.15800	17.15800		15.86	0.00	0.00	0	6.00
£ / R	On 18/06/2018		Foreign Exchange Future	17.47850	17.47850		17.30960	17.30960		15.89	0.00	0.00	0	8,457.00
£ / R	On 18/06/2018	17.50	Put	689.93270	0.68993		786.03800	0.78604	689.933	15.95	0.49	0.00	0	500.00
£ / R	On 18/06/2018	20.40	Call	97.84830	0.09785		86.67770	0.08668	97.848	19.26	0.10	0.00	0	500.00
£ / R	On 17/09/2018		Foreign Exchange Future	17.76390	17.76390		17.59220	17.59220		15.92	0.00	0.00	0	4,914.00
£ / R	On 14/12/2018		Foreign Exchange Future	18.03850	18.03850		17.86320	17.86320		15.93	0.00	0.00	0	895.00
£ / R	On 18/03/2019		Foreign Exchange Future	18.33950	18.33950		18.16120	18.16120		15.79	0.00	0.00	0	948.00
£ / R	On 14/06/2019		Foreign Exchange Future	18.62260	18.62260		18.44650	18.44650		15.59	0.00	0.00	0	0.00
¥ / R	On 19/03/2018		Foreign Exchange Future	0.11020	0.11020		0.10957	0.10957		16.03	0.00	0.00	0	3,805.00
¥ / R	On 18/06/2018		Foreign Exchange Future	0.11229	0.11229		0.11165	0.11165		12.39	0.00	0.00	0	0.00
¥ / R	On 17/09/2018		Foreign Exchange Future	0.11441	0.11441		0.11375	0.11375		12.49	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.12395	0.12395		0.12334	0.12334		13.45	0.00	0.00	0	0.00
€ / R	On 15/02/2018		Any day expiry	15.02680	15.02680		14.82850	14.82850		12.58	0.00	0.00	0	44.00
€ / R	On 28/02/2018		Any day expiry	15.06860	15.06860		14.86940	14.86940		13.60	0.00	0.00	0	337.00
€ / R	On 28/02/2018	16.41	Put	1,353.14450	1.35314		1,548.58050	1.54858	1,353.145	18.08	0.96	0.00	0	1,647.00
€ / R	On 15/03/2018		Any day expiry	15.11800	15.11800		14.91800	14.91800		14.40	0.00	0.00	0	63.00
€ / R	On 19/03/2018		Foreign Exchange Future	15.13130	15.13130		14.93120	14.93120		14.26	0.00	198,250,292.60	13,102	102,192.00
€ / R	On 19/03/2018	15.05	Put	257.49410	0.25749		368.81220	0.36881	257.494	14.02	0.45	0.00	0	5,648.00
€ / R	On 19/03/2018	15.10	Put	283.96980	0.28397		400.94280	0.40094	283.970	14.14	0.47	0.00	0	14,172.00
€ / R	On 19/03/2018	16.50	Call	33.41310	0.03341		21.52410	0.02152	33.413	17.32	0.08	0.00	0	643.00
€ / R	On 19/03/2018	17.00	Call	15.13580	0.01514		10.62400	0.01062	15.136	18.50	0.04	0.00	0	620.00
€ / R	On 29/03/2018		Any day expiry	15.16450	15.16450		14.96410	14.96410		13.80	0.00	0.00	0	3.00
€ / R	On 18/06/2018		Foreign Exchange Future	15.42720	15.42720		15.22200	15.22200		13.54	0.00	10,413,360.00	675	13,400.00
€ / R	On 18/06/2018	13.75	Put	22.97530	0.02298		28.79350	0.02879	22.975	11.64	0.05	0.00	0	50,995.00
€ / R	On 18/06/2018	13.97	Put	35.87770	0.03588		55.18770	0.05519	35.878	11.44	0.07	0.00	0	7,000.00
€ / R	On 18/06/2018	15.25	Put	413.40690	0.41341		521.93530	0.52194	413.407	13.31	0.43	0.00	0	50,995.00
€ / R	On 18/06/2018	16.44	Put	1,237.79070	1.23779		1,405.84590	1.40585	1,237.791	15.48	0.73	0.00	0	7,000.00
€ / R	On 18/06/2018	18.61	Call	35.19710	0.03520		31.99020	0.03199	35.197	18.18	0.05	0.00	0	7,000.00
€ / R	On 18/06/2018	20.55	Call	12.59590	0.01260		9.78030	0.00978	12.596	21.67	0.02	0.00	0	50,995.00
€ / R	On 17/09/2018		Foreign Exchange Future	15.72760	15.72760		15.51830	15.51830		13.65	0.00	0.00	0	35,175.00
€ / R	On 17/09/2018	14.25	Put	107.32850	0.10733		146.31800	0.14632	107.329	11.95	0.14	0.00	0	124,767.00
€ / R	On 17/09/2018	15.85	Put	751.74480	0.75174		879.78940	0.87979	751.745	13.87	0.51	0.00	0	124,767.00
€ / R	On 17/09/2018	16.00	Put	847.85350	0.84785		982.78940	0.98279	847.854	14.10	0.54	0.00	0	21,525.00
€ / R	On 17/09/2018	19.56	Call	80.18060	0.08018		70.99100	0.07099	80.181	18.74	0.08	0.00	0	124,767.00

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	21.63	Call	20.98610	0.02099		17.14940	0.01715	20.986	19.68	0.02	0.00	0	21,525.00	
€ / R	On 14/12/2018	Foreign Exchange Future			16.02300	16.02300		15.80880	15.80880		13.74	0.00	0.00	0	2,962.00	
€ / R	On 18/03/2019	Foreign Exchange Future			16.32420	16.32420		16.10600	16.10600		14.01	0.00	0.00	0	1,088.00	
€ / R	On 14/06/2019	Foreign Exchange Future			16.62630	16.62630		16.40860	16.40860		14.42	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			95.14000	95.14000		95.06000	95.06000			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			92.16000	92.16000		92.07000	92.07000			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			90.92000	90.92000		90.82000	90.82000			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			93.08000	93.08000		92.98000	92.98000			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			96.86000	96.86000		96.77000	96.77000			0.00	0.00	0	0.00	
10Y STND	On 15/03/2027	Interest Rate Swap			95.44000	95.44000		95.34000	95.34000			0.00	0.00	0	0.00	
10Y STND	On 21/06/2027	Interest Rate Swap			97.50000	97.50000		97.40000	97.40000			0.00	0.00	0	0.00	
10Y STND	On 20/09/2027	Interest Rate Swap			101.21000	101.21000		101.12000	101.12000			0.00	0.00	0	0.00	
10Y STND	On 20/12/2027	Interest Rate Swap			101.56000	101.56000		101.47000	101.47000			0.00	0.00	0	0.00	
10Y STND	On 22/03/2028	Interest Rate Swap			96.82000	96.82000		96.73000	96.73000			0.00	0.00	0	0.00	
1Y STND	On 15/03/2018	Interest Rate Swap			99.72000	99.72000		99.72000	99.72000			0.00	0.00	0	0.00	
1Y STND	On 21/06/2018	Interest Rate Swap			99.89000	99.89000		99.89000	99.89000			0.00	0.00	0	0.00	
1Y STND	On 20/09/2018	Interest Rate Swap			100.04000	100.04000		100.03000	100.03000			0.00	0.00	0	0.00	
1Y STND	On 20/12/2018	Interest Rate Swap			100.48000	100.48000		100.47000	100.47000			0.00	0.00	0	0.00	
1Y STND	On 22/03/2019	Interest Rate Swap			99.49000	99.49000		99.48000	99.48000			0.00	0.00	0	0.00	
2Y STND	On 16/03/2018	Interest Rate Swap			99.01000	99.01000		99.01000	99.01000			0.00	0.00	0	0.00	
2Y STND	On 15/06/2018	Interest Rate Swap			98.58000	98.58000		98.58000	98.58000			0.00	0.00	0	0.00	
2Y STND	On 21/09/2018	Interest Rate Swap			98.51000	98.51000		98.50000	98.50000			0.00	0.00	0	0.00	
2Y STND	On 21/12/2018	Interest Rate Swap			98.86000	98.86000		98.85000	98.85000			0.00	0.00	0	0.00	
2Y STND	On 15/03/2019	Interest Rate Swap			99.25000	99.25000		99.23000	99.23000			0.00	0.00	0	0.00	
2Y STND	On 21/06/2019	Interest Rate Swap			99.60000	99.60000		99.58000	99.58000			0.00	0.00	0	0.00	
2Y STND	On 20/09/2019	Interest Rate Swap			99.98000	99.98000		99.95000	99.95000			0.00	0.00	0	0.00	
2Y STND	On 20/12/2019	Interest Rate Swap			100.90000	100.90000		100.88000	100.88000			0.00	0.00	0	0.00	
2Y STND	On 23/03/2020	Interest Rate Swap			98.65000	98.65000		98.62000	98.62000			0.00	0.00	0	0.00	
5Y STND	On 17/12/2020	Interest Rate Swap			96.11000	96.11000		96.08000	96.08000			0.00	0.00	0	0.00	
5Y STND	On 16/03/2021	Interest Rate Swap			95.33000	95.33000		95.30000	95.30000			0.00	0.00	0	0.00	
5Y STND	On 15/06/2021	Interest Rate Swap			94.52000	94.52000		94.48000	94.48000			0.00	0.00	0	0.00	
5Y STND	On 21/09/2021	Interest Rate Swap			94.69000	94.69000		94.65000	94.65000			0.00	0.00	0	0.00	
5Y STND	On 21/12/2021	Interest Rate Swap			96.88000	96.88000		96.84000	96.84000			0.00	0.00	0	51.00	
5Y STND	On 15/03/2022	Interest Rate Swap			97.02000	97.02000		96.98000	96.98000			0.00	0.00	0	0.00	
5Y STND	On 21/06/2022	Interest Rate Swap			98.22000	98.22000		98.17000	98.17000			0.00	0.00	0	0.00	
5Y STND	On 20/09/2022	Interest Rate Swap			100.43000	100.43000		100.38000	100.38000			0.00	0.00	0	0.00	
5Y STND	On 20/12/2022	Interest Rate Swap			101.68000	101.68000		101.64000	101.64000			0.00	0.00	0	0.00	
5Y STND	On 22/03/2023	Interest Rate Swap			96.81000	96.81000		96.76000	96.76000			0.00	0.00	0	0.00	
AL37	On 03/05/2018	Index Future			583.44900	583.44900		584.38200	584.38200			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
AL7T	On 03/05/2018	Index Future	674.08500		674.08500		675.98900	675.98900			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	610.31000		610.31000		612.22100	612.22100			0.00	30,515,500.00	5	829.00
AU\$ / R	On 28/02/2018	Any day expiry	9.59920	9.59920		9.55700	9.55700			13.31	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry	9.62040	9.62040		9.57810	9.57810			13.17	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.62610	9.62610		9.58370	9.58370			13.06	0.00	0.00	0	10,998.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.75380	9.75380		9.71000	9.71000			13.04	0.00	0.00	0	5,784.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.88120	9.88120		9.83630	9.83630			13.25	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.00260	10.00260		9.95680	9.95680			13.36	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.25750	10.25750		10.21280	10.21280			13.04	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.80290	9.80290		9.73110	9.73110			14.19	0.00	0.00	0	1,050.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.94170	9.94170		9.86850	9.86850			14.14	0.00	0.00	0	300.00
CHF / R	On 19/03/2018	Foreign Exchange Future	13.05920	13.05920		12.89820	12.89820			12.91	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.32920	13.32920		13.16350	13.16350			12.78	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.60290	13.60290		13.43260	13.43260			13.18	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.69140	14.69140		14.53120	14.53120			14.06	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.91990	1.91990		1.89370	1.89370			14.18	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.93550	1.93550		1.90910	1.90910			14.50	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.95120	1.95120		1.92460	1.92460			14.43	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.99600	1.99600		1.97020	1.97020			14.67	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.04650	2.04650		2.01950	2.01950			15.09	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.08850	2.08850		2.06050	2.06050			14.97	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.13040	2.13040		2.10180	2.10180			15.17	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.34690	2.34690		2.31750	2.31750			15.79	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
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	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

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
ES33	On 01/02/2018	Bond Future		10.69000	79.00353		10.69000	79.00353			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future		10.75188	76.89364		10.71376	77.12565			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future		10.85073	78.31671		10.80958	78.56327			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 01/02/2018	Bond Future		10.86500	82.31336		10.86500	82.31336			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future		10.92582	79.82671		10.88267	80.12796			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future		11.02178	81.30383		10.97563	81.62122			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 03/05/2018	GOVI		608.80100	608.80100		610.66800	610.66800			0.00	0.00	0	597.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.55320	1.55320		1.53170	1.53170		14.49	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.57710	1.57710		1.55490	1.55490		13.96	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.59950	1.59950		1.57700	1.57700		14.57	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.72380	1.72380		1.70180	1.70180		15.51	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		129.89538	129.89538		129.89538	129.89538			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		131.77054	131.77054		132.15421	132.15421			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future		132.83829	132.83829		134.58897	134.58897			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 01/02/2018	Bond Future		99.90297	99.90297		99.90297	99.90297			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		100.12061	100.12061		100.65241	100.65241			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future		101.98069	101.98069		102.54058	102.54058			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		103.80367	103.80367		103.80367	103.80367			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		103.01793	103.01793		103.85051	103.85051			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future		104.93177	104.93177		105.79872	105.79872			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 01/02/2018	Bond Future		123.91632	123.91632		123.91632	123.91632			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		124.21978	124.21978		125.43964	125.43964			0.00	0.00	0	19,721.00
I2038	On 02/08/2018	Bond Future		124.97476	124.97476		127.74292	127.74292			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 01/02/2018	Bond Future		119.00701	119.00701		119.00701	119.00701			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		116.90302	116.90302		119.63179	119.63179			0.00	0.00	0	20,962.00
I2046	On 02/08/2018	Bond Future		119.07483	119.07483		121.87604	121.87604			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

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
I2050	On 01/02/2018	Bond Future	123.83116		123.83116		123.83116	123.83116			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	124.20641		124.20641		126.14752	126.14752			0.00	0.00	0	23,529.00
I2050	On 02/08/2018	Bond Future	124.78117		124.78117		126.78090	126.78090			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 03/05/2018	Index Future	250.33600		250.33600		252.18300	252.18300			0.00	0.00	0	1,146.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	7.02000		92.98000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	6.95000		93.05000		6.85000	93.15000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	6.94000		93.06000		6.72000	93.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.92000		93.08000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.88000		93.12000		6.80000	93.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.93000		93.07000		6.87000	93.13000			0.00	582,125,000.00	25,000	25,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.00000		93.00000		6.95000	93.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.08000		92.92000		7.11000	92.89000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.11850		0.11850		0.11670	0.11670			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.11770		0.11770		0.11600	0.11600			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11720		0.11720		0.11530	0.11530			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11620		0.11620		0.11320	0.11320			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.58080		1.58080		1.56260	1.56260		15.21	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.60750		1.60750		1.58870	1.58870		14.51	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.63390		1.63390		1.61460	1.61460			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.71290		1.71290		1.69320	1.69320		13.73	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	8.86490		8.86490		8.81110	8.81110		14.55	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.97720		8.97720		8.92150	8.92150		14.39	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.09010		9.09010		9.03280	9.03280		14.53	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.77270		9.77270		9.72450	9.72450		14.47	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.26190		1.26190		1.24840	1.24840			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.27130		1.27130		1.25760	1.25760			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.27910		1.27910		1.26540	1.26540			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.36940		1.36940		1.35660	1.35660			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future	1.41650		1.41650		1.42280	1.42280			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future	1.42170		1.42170		1.42800	1.42800			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future	1.42700		1.42700		1.43330	1.43330			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future	1.24690		1.24690		1.24790	1.24790			0.00	12,469.00	10	140.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future	1.25480		1.25480		1.25570	1.25570			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future	1.26340		1.26340		1.26440	1.26440			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 / ¥EN	On 19/03/2018	Foreign Exchange Future			9.07470		9.07470	0.10925	9.12640	9.12640		15.88	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.90560		8.90560	0.10925	8.95690	8.95690		16.28	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,455.53630		0.34555	0.10925	3,252.63070	0.32526	3,455.536	16.31	0.47	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.74010		8.74010	0.10925	8.79110	8.79110		16.67	0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.48500		113.72017		8.48500	113.72017		7.61	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.51924		115.88504		8.47376	116.18052		7.87	0.00	287,626,669.28	2,482	179,995.00
R186	On 03/05/2018	Bond Future	8.00	Call	642.53000		0.64253		724.62000	0.72462	642.530	8.08	0.24	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Call	1,460.61000		1.46061		1,604.54000	1.60454	1,460.610	7.91	0.44	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.70	Put	1,310.39000		1.31039		1,207.74000	1.20774	1,310.390	8.03	0.39	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	983.07000		0.98307		901.69000	0.90169	983.070	8.15	0.32	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,293.58000		5.29358		5,553.50000	5.55350	5,293.580	8.49	0.85	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	127.09000		0.12709		113.74000	0.11374	127.090	8.65	0.06	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	116.19000		0.11619		103.88000	0.10388	116.190	8.65	0.05	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.56415		112.72942		8.51425	113.04559		8.33	0.00	82,405,206.02	731	782.00
R186	On 02/08/2018	Bond Future	7.50	Call	619.19000		0.61919		680.34000	0.68034	619.190	8.74	0.17	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	1,809.54000		1.80954		1,944.36000	1.94436	1,809.540	8.44	0.39	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.60449		114.85545		8.54552	115.21978		8.26	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,787.55000		1.78755		1,917.21000	1.91721	1,787.550	8.56	0.33	10,340,195.20	270	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Put	3,791.41000		3.79141		3,608.18000	3.60818	3,791.410	8.37	0.53	5,116,906.01	84	0.00
R186	On 01/11/2018	Bond Future	8.46	Call	2,895.92000		2.89592		3,077.02000	3.07702	2,895.920	8.37	0.47	6,415,361.72	118	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,961.80000		1.96180		1,847.93000	1.84793	1,961.800	8.55	0.34	4,566,660.16	118	5,000.00
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 01/02/2018	Bond Future			296.73582		296.73582		296.73582	296.73582			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			301.27695		301.27695		301.98204	301.98204			0.00	0.00	0	2,388.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			234.78653		234.78653		234.78653	234.78653		4.66	0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			236.18962		236.18962		238.00734	238.00734		4.60	0.00	0.00	0	23,050.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			7.77000		103.31370		7.77000	103.31370		4.73	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.77679		101.32997		7.72844	101.52123		4.83	0.00	0.00	0	66,216.00
R2023	On 03/05/2018	Bond Future	9.19	Put	17.51000		0.01751		14.92000	0.01492	17.510	5.29	0.02	0.00	0	2,500.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.00000		92.88770		9.00000	92.88770		12.71	0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.03293		94.74244		8.98364	95.07767		11.92	0.00	0.00	0	93,070.00

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
R2030	On 02/08/2018	Bond Future			9.08833		92.49025		9.03535	92.84448		12.16	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,720.44000		1.72044	1,849.79000	1.84979	1,720.440		12.57	0.33	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	2,664.29000		2.66429	2,838.60000	2.83860	2,664.290		12.35	0.46	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	2,013.03000		2.01303	1,899.55000	1.89955	2,013.030		12.42	0.35	0.00	0	7,850.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.21000		95.39750		9.21000	95.39750		10.96	0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future			9.24381		93.15283	9.19485	93.51185			11.95	0.00	0.00	0	62,948.00
R2032	On 02/08/2018	Bond Future			9.29813		94.87668	9.24583	95.25482			12.19	0.00	0.00	0	2.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			9.40000		99.46734		9.40000	99.46734		15.38	0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.41876		97.09558	9.37530	97.44749			14.29	0.00	490,332,679.00	5,050	55,845.00
R2035	On 02/08/2018	Bond Future			9.47354		98.89256	9.42707	99.26407			14.66	0.00	0.00	0	3.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 01/02/2018	Bond Future			9.49000		91.50033		9.49000	91.50033		12.97	0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future			9.51185		93.48113	9.47367	93.79054			13.59	0.00	0.00	0	42,866.00
R2037	On 02/08/2018	Bond Future			9.57112		90.95526	9.53017	91.28300			14.54	0.00	23,375,501.82	257	731.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.06000		101.80040		7.06000	101.80040		0.49	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.90681		103.67390	6.80782	103.73362			0.51	0.00	0.00	0	22,580.00
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 01/02/2018	Bond Future			9.59000		94.77832		9.59000	94.77832		13.54	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.61268		96.84010	9.56947	97.21498			14.19	0.00	406,728,420.00	4,200	34,590.00
R2040	On 03/05/2018	Bond Future	9.00	Call	927.30000		0.92730	1,030.31000	1.03031	927.300		14.67	0.23	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,663.44000		4.66344	4,940.83000	4.94083	4,663.440		14.49	0.70	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.67280		94.12606	9.62673	94.52094			15.20	0.00	32,661,742.82	347	420.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future			9.61500		91.92945		9.61500	91.92945		14.21	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.63567		93.94346	9.59259	94.32348			14.91	0.00	214,942,636.48	2,288	22,446.00
R2044	On 02/08/2018	Bond Future			9.69359		91.30102	9.64776	91.70074			15.99	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2048	On 01/02/2018	Bond Future			9.58500		95.64287		9.58500	95.64287		14.04	0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future			9.60047		93.29909	9.55750	93.69028			15.45	0.00	201,526,034.40	2,160	99,399.00
R2048	On 28/02/2048	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
R207	On 01/02/2018	Bond Future			7.07500		100.74591		7.07500	100.74591		1.40	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			7.00803		102.62742		6.95146	102.71641		1.39	0.00	0.00	0	47,558.00
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 01/02/2018	Bond Future			7.36500		100.68038		7.36500	100.68038		2.44	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.34055		99.17491		7.29270	99.29674		2.61	0.00	14,182,012.13	143	33,406.00
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 01/02/2018	Bond Future			9.39500		75.05206		9.39500	75.05206		13.12	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			9.41002		73.53334		9.37197	73.79296		14.37	0.00	913,872,349.52	12,428	79,093.00
R209	On 03/05/2018	Bond Future	9.19	Call	1,470.16000		1.47016		1,588.73000	1.58873	1,470.160	14.58	0.40	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	1,892.99000		1.89299		1,788.92000	1.78892	1,892.990	14.39	0.45	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,426.61000		3.42661		3,615.52000	3.61552	3,426.610	14.69	0.68	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	1,125.07000		1.12507		1,056.46000	1.05646	1,125.070	14.72	0.31	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	731.97000		0.73197		684.54000	0.68454	731.970	15.00	0.22	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	474.38000		0.47438		442.21000	0.44221	474.380	15.28	0.16	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	148.53000		0.14853		137.42000	0.13742	148.530	15.64	0.06	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.46027		74.89416		9.41967	75.16846		14.74	0.00	1,497,883.20	20	835.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,822.49000		3.82249		3,994.07000	3.99407	3,822.490	14.94	0.59	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	1,337.91000		1.33791		1,276.46000	1.27646	1,337.910	15.62	0.26	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	579.60000		0.57960		549.52000	0.54952	579.600	15.98	0.13	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.50913		73.15773		9.46325	73.46475		15.47	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,408.19000		3.40819		3,564.99000	3.56499	3,408.190	15.58	0.48	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.94	Put	2,716.57000		2.71657		2,613.79000	2.61379	2,716.570	16.03	0.36	0.00	0	255.00
R209	On 01/11/2018	Bond Future	10.57	Put	1,552.58000		1.55258		1,488.01000	1.48801	1,552.580	16.73	0.23	0.00	0	255.00
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 01/02/2018	Bond Future			185.63130		185.63130		185.63130	185.63130			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			185.62233		185.62233		186.17859	186.17859			0.00	0.00	0	2,159.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			151.02808		151.02808		151.02808	151.02808			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
R212	On 03/05/2018	Bond Future	153.48516		153.48516		153.76635	153.76635			0.00	0.00	0	4,755.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.08000		87.34148		9.08000	87.34148		10.72	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	9.10818		85.54197		9.05924	85.86831		11.68	0.00	0.00	0	45,278.00
R213	On 02/08/2018	Bond Future	9.15712		87.12517		9.10483	87.46903		11.94	0.00	0.00	0	1.00
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 01/02/2018	Bond Future	9.55500		74.58929		9.55500	74.58929		13.94	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.56976		72.92586		9.52680	73.23131		15.31	0.00	0.00	0	50,015.00
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
RAIN	On 19/03/2018	Foreign Exchange Future	22,474.69000		22,474.69000		22,195.99000	22,195.99000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	9.21410		9.21410		9.12350	9.12350		13.24	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.35380		9.35380		9.26220	9.26220		13.15	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.49060		9.49060		9.39880	9.39880		13.24	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.24960		10.24960		10.17120	10.17120		13.86	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.18380		3.18380		3.15680	3.15680		12.51	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.14070		3.14070		3.11290	3.11290		12.64	0.00	0.00	0	2,950.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.09770		3.09770		3.06950	3.06950		12.89	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.07970		3.07970		3.04110	3.04110		13.81	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.21810		1.21810		1.20860	1.20860			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.20090		1.20090		1.19120	1.19120			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.18180		1.18180		1.17220	1.17220			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640		1.21640		1.21640	1.21640			0.00	0.00	0	0.00
Total for Derivatives :												4,216,397,299.56	128,151	6 280 555.00
Grand Total:												4,216,397,299.56	128,151	6 280 555.00