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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/02/2018

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 06/02/2018	Any day expiry	12.03000	12.03000	12.07160	12.07160			17.40	0.00	421,050,000.00	35,000	0.00	
\$ / R	On 08/02/2018	Any day expiry	12.03180	12.03180	12.07160	12.07160			16.58	0.00	0.00	0	0.00	
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	1,128.22080	1.12822	1,088.45040	1.08845	1,128.221	34.83	1.00	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,828.20970	1.82821	1,788.41790	1.78842	1,828.210	50.79	1.00	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	0.05600	0.00006	0.11580	0.00012	0.056	87.03	0.00	0.00	0	1,880.00
\$ / R	On 09/02/2018	Any day expiry	12.03180	12.03180	12.07340	12.07340			16.34	0.00	0.00	0	1,346.00	
\$ / R	On 09/02/2018	Any day expiry	11.75	Put	7.12120	0.00712	9.20680	0.00921	7.121	18.51	0.08	0.00	0	30,000.00
\$ / R	On 09/02/2018	Any day expiry	12.05	Call	62.43570	0.06244	93.43200	0.09343	62.436	16.34	0.46	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	12.03720	12.03720	12.07890	12.07890			14.70	0.00	0.00	0	0.00	
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,712.84230	1.71284	1,671.17460	1.67117	1,712.842	30.46	1.00	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,862.83010	1.86283	1,821.14980	1.82115	1,862.830	32.00	1.00	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry	12.03900	12.03900	12.08070	12.08070			14.87	0.00	0.00	0	70.00	
\$ / R	On 14/02/2018	Any day expiry	12.04080	12.04080	12.08260	12.08260			14.97	0.00	2,416,980.00	200	200.00	
\$ / R	On 14/02/2018	Any day expiry	11.68	Put	15.59100	0.01559	12.94120	0.01294	15.591	16.74	0.11	0.00	0	100.00
\$ / R	On 14/02/2018	Any day expiry	11.86	Put	44.13240	0.04413	38.81600	0.03882	44.132	15.88	0.26	0.00	0	1,260.00
\$ / R	On 14/02/2018	Any day expiry	11.91	Call	188.12000	0.18812	223.44930	0.22345	188.120	15.64	0.69	0.00	0	1,260.00

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	12.10	Call	81.83320	0.08183	106.28080	0.10628	81.833	15.27	0.42	0.00	0	100.00
\$ / R	On 15/02/2018	Any day expiry			12.04260	12.04260	12.08440	12.08440		15.02	0.00	0.00	0	19.00
\$ / R	On 16/02/2018	Any day expiry			12.04440	12.04440	12.08620	12.08620		15.09	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	2,155.62400	2.15562	2,113.83810	2.11384	2,155.624	27.68	1.00	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.06610	12.06610	12.10810	12.10810		15.43	0.00	1,211,060.00	100	5,786.00
\$ / R	On 28/02/2018	Any day expiry	11.65	Put	33.15800	0.03316	27.69660	0.02770	33.158	14.08	0.15	0.00	0	100.00
\$ / R	On 28/02/2018	Any day expiry	11.86	Put	89.35210	0.08935	77.98030	0.07798	89.352	14.79	0.31	0.00	0	340.00
\$ / R	On 28/02/2018	Any day expiry	11.96	Call	236.00370	0.23600	263.30990	0.26331	236.004	15.12	0.60	0.00	0	340.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	61.34870	0.06135	71.32460	0.07132	61.349	17.54	0.21	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	1.50480	0.00150	1.83140	0.00183	1.505	22.08	0.01	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	2,114.58700	2.11459	2,072.73460	2.07273	2,114.587	23.90	1.00	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry			12.06790	12.06790	12.10990	12.10990		17.71	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			12.06970	12.06970	12.11170	12.11170		15.65	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,336.59410	1.33659	1,295.77820	1.29578	1,336.594	20.74	0.97	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			12.09300	12.09300	12.13500	12.13500		15.72	0.00	0.00	0	5,377.00
\$ / R	On 19/03/2018	Foreign Exchange Future			12.10010	12.10010	12.14210	12.14210		15.56	0.00	1,274,225,230.70	105,307	806,595.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	39.20050	0.03920	33.98040	0.03398	39.201	14.00	0.13	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	58.65590	0.05866	49.00660	0.04901	58.656	14.26	0.18	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	115.82630	0.11583	100.66820	0.10067	115.826	14.78	0.30	3,632,891.50	1,000	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.85	Put	134.24430	0.13424	117.63930	0.11764	134.244	14.91	0.33	99,815,394.25	25,000	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.98	Put	190.10220	0.19010	169.75030	0.16975	190.102	15.25	0.41	125,245,164.25	25,000	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	199.71060	0.19971	178.79470	0.17879	199.711	15.30	0.43	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	269.17760	0.26918	244.12420	0.24412	269.178	15.68	0.51	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	312.05560	0.31206	284.85590	0.28486	312.056	15.95	0.55	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	344.43050	0.34443	316.07150	0.31607	344.431	16.14	0.58	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	420.35450	0.42035	389.69120	0.38969	420.354	16.56	0.64	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	449.43610	0.44944	418.01940	0.41802	449.436	16.72	0.66	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	132.13980	0.13214	141.50890	0.14151	132.140	16.99	0.31	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	525.20610	0.52521	492.09410	0.49209	525.206	17.10	0.70	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.55	Call	114.68890	0.11469	122.82540	0.12283	114.689	17.29	0.27	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	87.97150	0.08797	94.19280	0.09419	87.971	17.87	0.22	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	687.87150	0.68787	652.09280	0.65209	687.871	17.87	0.78	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	790.28870	0.79029	753.60850	0.75361	790.289	18.25	0.82	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	896.20940	0.89621	858.43480	0.85843	896.209	18.63	0.85	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	55.27230	0.05527	59.41780	0.05942	55.272	18.66	0.15	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	50.37300	0.05037	54.13510	0.05414	50.373	18.82	0.13	65,485,056.00	40,000	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	950.27300	0.95027	912.03510	0.91204	950.273	18.82	0.87	0.00	0	95,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	34.82800	0.03483	37.37080	0.03737	34.828	19.45	0.10	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,134.72800	1.13473	1,095.27080	1.09527	1,134.728	19.45	0.90	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	1,144.09590	1.14410	1,104.58860	1.10459	1,144.096	19.48	0.91	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,153.47510	1.15348	1,113.92000	1.11392	1,153.475	19.52	0.91	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,181.68360	1.18168	1,141.98800	1.14199	1,181.684	19.61	0.91	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,247.68840	1.24769	1,207.88990	1.20789	1,247.688	19.80	0.92	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	26.03330	0.02603	28.39490	0.02839	26.033	19.84	0.07	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	19/03/2018	Foreign Exchange Future	13.38	Put	1,304.28270	1.30428	1,264.51270	1.26451	1,304.283	19.89	0.93	0.00	0	2,500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.40	Put	1,323.23810	1.32324	1,283.38120	1.28338	1,323.238	19.92	0.93	0.00	0	7,500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Put	1,418.62210	1.41862	1,378.37700	1.37838	1,418.622	20.07	0.94	0.00	0	17,750.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Call	18.72210	0.01872	20.47700	0.02048	18.722	20.07	0.06	0.00	0	35,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.60	Put	1,514.88590	1.51489	1,474.31990	1.47432	1,514.886	20.22	0.95	0.00	0	98,694.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.66	Call	13.10040	0.01310	14.36950	0.01437	13.100	20.31	0.04	0.00	0	10,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.70	Call	11.97290	0.01197	13.14190	0.01314	11.973	20.37	0.04	0.00	0	25,150.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.74	Put	1,650.83970	1.65084	1,609.91640	1.60992	1,650.840	20.44	0.97	0.00	0	20,880.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.76	Call	10.45600	0.01046	11.48940	0.01149	10.456	20.47	0.03	0.00	0	4,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.79	Call	9.76910	0.00977	10.74060	0.01074	9.769	20.51	0.03	0.00	0	2,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.84	Put	1,748.62100	1.74862	1,707.49670	1.70750	1,748.621	20.59	0.97	0.00	0	1,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.91	Put	1,817.33570	1.81734	1,776.09310	1.77609	1,817.336	20.69	0.98	0.00	0	7,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Put	1,837.00390	1.83700	1,795.73060	1.79573	1,837.004	20.72	0.98	0.00	0	10,323.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Call	7.10390	0.00710	7.83060	0.00783	7.104	20.72	0.02	0.00	0	100.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.95	Put	1,856.68670	1.85669	1,815.38350	1.81538	1,856.687	20.75	0.98	0.00	0	1,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.98	Put	1,886.23650	1.88624	1,844.89120	1.84489	1,886.236	20.80	0.98	0.00	0	200.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.00	Call	6.05300	0.00605	6.68100	0.00668	6.053	20.83	0.02	0.00	0	10,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.02	Call	5.78190	0.00578	6.38410	0.00638	5.782	20.86	0.02	0.00	0	55.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.05	Put	1,955.29740	1.95530	1,913.86310	1.91386	1,955.297	20.91	0.98	0.00	0	500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.07	Call	5.15530	0.00516	5.69790	0.00570	5.155	20.94	0.02	0.00	0	100.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.12	Call	4.59600	0.00460	5.08440	0.00508	4.596	21.01	0.02	0.00	0	4,951.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.16	Put	2,064.09200	2.06409	2,022.54120	2.02254	2,064.092	21.07	0.99	0.00	0	750.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.18	Put	2,083.90340	2.08390	2,042.33420	2.04233	2,083.903	21.10	0.99	0.00	0	41,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.20	Call	3.82330	0.00382	4.23630	0.00424	3.823	21.13	0.01	0.00	0	73.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.22	Put	2,123.55100	2.12355	2,081.94730	2.08195	2,123.551	21.16	0.99	0.00	0	2,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.42	Call	2.30210	0.00230	2.56240	0.00256	2.302	21.47	0.01	0.00	0	5,460.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.44	Call	2.19830	0.00220	2.44790	0.00245	2.198	21.50	0.01	0.00	0	10,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.45	Call	2.14810	0.00215	2.39260	0.00239	2.148	21.51	0.01	0.00	0	17,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.49	Put	2,391.85880	2.39186	2,350.08360	2.35008	2,391.859	21.57	0.99	0.00	0	80,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.50	Call	1.91630	0.00192	2.13420	0.00213	1.916	21.59	0.01	0.00	0	10,490.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.50	Put	2,401.81630	2.40182	2,360.03420	2.36003	2,401.816	21.59	0.99	0.00	0	400.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.52	Put	2,421.80300	2.42180	2,379.93890	2.37994	2,421.803	21.72	0.99	0.00	0	850.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.54	Call	1.89020	0.00189	1.94790	0.00195	1.890	21.84	0.01	0.00	0	7,500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.57	Call	1.87170	0.00187	1.81890	0.00182	1.872	22.03	0.01	0.00	0	100.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.60	Call	1.85410	0.00185	1.70050	0.00170	1.854	22.22	0.01	0.00	0	100.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.75	Call	1.77880	0.00178	1.64550	0.00165	1.779	23.17	0.01	0.00	0	25,047.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.86	Call	1.73530	0.00174	1.61500	0.00162	1.735	23.87	0.01	0.00	0	15,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.90	Call	1.72150	0.00172	1.60580	0.00161	1.722	24.12	0.01	0.00	0	5,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.91	Call	1.71820	0.00172	1.60360	0.00160	1.718	24.19	0.01	0.00	0	18,718.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	15.00	Call	1.69160	0.00169	1.58650	0.00159	1.692	24.76	0.01	0.00	0	6,126.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	15.11	Call	1.66540	0.00167	1.57100	0.00157	1.665	25.45	0.01	0.00	0	2,500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	15.26	Call	1.63930	0.00164	1.55840	0.00156	1.639	26.40	0.01	0.00	0	2,500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	15.46	Call	1.61950	0.00162	1.55480	0.00155	1.619	27.67	0.00	0.00	0	3,867.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	15.50	Call	1.61740	0.00162	1.55570	0.00156	1.617	27.92	0.00	0.00	0	35,000.00	

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\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	1.61490	0.00161	1.55850	0.00156	1.615	28.37	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	1.61440	0.00161	1.56660	0.00157	1.614	29.13	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.96250	0.00096	1.04090	0.00104	0.963	29.51	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.68540	0.00069	0.74180	0.00074	0.685	29.51	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			12.10540	12.10540	12.14740	12.14740		15.56	0.00	0.00	0	0.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	311.73880	0.31174	332.30880	0.33231	311.739	15.31	0.58	0.00	0	50,000.00
\$ / R	On 29/03/2018	Any day expiry			12.11790	12.11790	12.15980	12.15980		15.46	0.00	0.00	0	1,199.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	69.98750	0.06999	73.72520	0.07373	69.988	18.49	0.16	0.00	0	4,000.00
\$ / R	On 24/04/2018	Any day expiry			12.16340	12.16340	12.20520	12.20520		15.26	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.16510	12.16510	12.20700	12.20700		15.25	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,843.55000	2.84355	2,801.52510	2.80153	2,843.550	21.56	0.98	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	2.51040	0.00251	2.52800	0.00253	2.510	22.30	0.01	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.17380	12.17380	12.21560	12.21560		15.17	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	139.63730	0.13964	119.49530	0.11950	139.637	14.22	0.27	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	385.81290	0.38581	399.19030	0.39919	385.813	15.06	0.55	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,675.47990	1.67548	1,634.15740	1.63416	1,675.480	19.49	0.90	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	7.03750	0.00704	6.95590	0.00696	7.038	21.47	0.02	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	3.52730	0.00353	3.47910	0.00348	3.527	21.71	0.01	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.18930	12.18930	12.23120	12.23120		15.23	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	749.98700	0.74999	713.30730	0.71331	749.987	16.76	0.69	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,726.53710	1.72654	1,685.40360	1.68540	1,726.537	19.45	0.90	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	4.73240	0.00473	4.91190	0.00491	4.732	21.14	0.01	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.19280	12.19280	12.23460	12.23460		15.23	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.19790	12.19790	12.23980	12.23980		15.17	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	759.49040	0.75949	723.12870	0.72313	759.490	16.69	0.68	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,332.82800	2.33283	2,290.76570	2.29077	2,332.828	20.61	0.94	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	4.18910	0.00419	4.40000	0.00440	4.189	20.81	0.01	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.19960	12.19960	12.24150	12.24150		15.18	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry			12.20470	12.20470	12.24670	12.24670		15.18	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	281.21650	0.28122	254.68410	0.25468	281.217	14.76	0.40	0.00	0	76,000.00
\$ / R	On 31/05/2018	Any day expiry			12.22700	12.22700	12.26900	12.26900		15.19	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,659.24050	1.65924	1,618.79690	1.61880	1,659.240	18.93	0.86	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	11.44370	0.01144	11.20280	0.01120	11.444	20.28	0.02	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	5.10160	0.00510	4.86210	0.00486	5.102	20.05	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.25780	12.25780	12.30000	12.30000		15.08	0.00	19,722,800.20	1,609	181,412.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	35.06890	0.03507	28.51520	0.02852	35.069	13.06	0.08	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	58.44710	0.05845	48.87210	0.04887	58.447	13.14	0.12	0.00	0	550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	120.91800	0.12092	105.52720	0.10553	120.918	13.61	0.21	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	307.03900	0.30704	281.72620	0.28173	307.039	14.56	0.39	0.00	0	20,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	367.43220	0.36743	340.36770	0.34037	367.432	14.81	0.43	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	495.84660	0.49585	510.70760	0.51071	495.847	14.85	0.56	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	383.41150	0.38341	355.93860	0.35594	383.412	14.87	0.44	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	451.20340	0.45120	464.77210	0.46477	451.203	15.05	0.52	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	439.14290	0.43914	410.38800	0.41039	439.143	15.08	0.48	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	468.93000	0.46893		439.04040	0.43904	468.930	15.20	0.50	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	531.13820	0.53114		500.05210	0.50005	531.138	15.44	0.53	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	354.46790	0.35447		364.51420	0.36451	354.468	15.68	0.44	0.00	0	550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	596.66790	0.59667		564.51420	0.56451	596.668	15.68	0.56	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	773.50370	0.77350		739.17100	0.73917	773.504	16.29	0.64	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	934.19610	0.93420		898.41060	0.89841	934.196	16.80	0.69	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	965.87520	0.96588		929.76070	0.92976	965.875	16.89	0.70	0.00	0	28,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,005.92830	1.00593		969.42100	0.96942	1,005.928	17.01	0.71	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,103.98190	1.10398	1,066.61530	1.06662	1,103.982	17.29	0.74	0.00	0	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,128.89240	1.12889	1,091.32870	1.09133	1,128.892	17.36	0.74	0.00	0	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	1,145.58470	1.14558	1,107.89190	1.10789	1,145.585	17.41	0.75	0.00	0	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,212.99380	1.21299	1,174.82010	1.17482	1,212.994	17.60	0.76	0.00	0	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,350.63970	1.35064	1,311.62940	1.31163	1,350.640	17.98	0.79	0.00	0	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,368.08730	1.36809	1,328.98400	1.32898	1,368.087	18.03	0.79	0.00	0	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,385.58110	1.38558	1,346.39350	1.34639	1,385.581	18.07	0.80	0.00	0	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,507.95150	1.50795	1,468.68100	1.46868	1,507.951	18.33	0.82	0.00	0	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,605.72820	1.60573	1,566.01920	1.56602	1,605.728	18.53	0.84	0.00	0	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,650.60080	1.65060	1,610.71210	1.61071	1,650.601	18.62	0.84	0.00	0	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,659.60530	1.65961	1,619.68100	1.61968	1,659.605	18.64	0.84	0.00	0	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,677.64590	1.67765	1,637.65320	1.63765	1,677.646	18.68	0.85	0.00	0	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,686.67990	1.68668	1,646.65450	1.64665	1,686.680	18.70	0.85	0.00	0	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,741.08600	1.74109	1,700.86610	1.70087	1,741.086	18.81	0.85	0.00	0	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,832.47540	1.83248	1,791.96630	1.79197	1,832.475	18.99	0.87	0.00	0	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,924.68500	1.92469	1,883.91800	1.88392	1,924.685	19.17	0.88	0.00	0	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,064.36240	2.06436	2,023.26710	2.02327	2,064.362	19.45	0.89	0.00	0	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	56.55420	0.05655	57.19810	0.05720	56.554	19.96	0.09	0.00	0	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	48.47690	0.04848	48.98940	0.04899	48.477	20.28	0.08	0.00	0	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	43.79380	0.04379	44.08920	0.04409	43.794	20.38	0.07	0.00	0	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	36.12130	0.03612	35.06510	0.03507	36.121	20.57	0.06	0.00	0	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	32.32090	0.03232	30.65840	0.03066	32.321	20.69	0.05	0.00	0	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	31.35760	0.03136	29.54960	0.02955	31.358	20.72	0.05	0.00	0	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	28.92930	0.02893	26.77340	0.02677	28.929	20.80	0.05	0.00	0	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	26.69490	0.02669	24.24310	0.02424	26.695	20.88	0.04	0.00	0	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	23.43600	0.02344	20.60530	0.02061	23.436	21.01	0.04	0.00	0	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	21.85490	0.02185	18.86620	0.01887	21.855	21.08	0.04	0.00	0	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	21.21120	0.02121	18.16420	0.01816	21.211	21.11	0.04	0.00	0	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	16.39830	0.01640	13.03550	0.01304	16.398	21.37	0.03	0.00	0	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	10.68710	0.01069	7.93730	0.00794	10.687	21.53	0.02	0.00	0	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	8.00250	0.00800	5.80090	0.00580	8.003	21.53	0.01	0.00	0	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	7.68990	0.00769	5.55550	0.00556	7.690	21.53	0.01	0.00	0	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	6.91160	0.00691	4.94820	0.00495	6.912	21.53	0.01	0.00	0	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	6.63930	0.00664	4.73700	0.00474	6.639	21.53	0.01	0.00	0	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	5.57220	0.00557	3.91650	0.00392	5.572	21.53	0.01	0.00	0	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	3.85150	0.00385	2.62210	0.00262	3.851	21.53	0.01	0.00	0	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	3.44750	0.00345	2.32460	0.00232	3.448	21.53	0.01	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	2.57010	0.00257	1.68890	0.00169	2.570	21.53	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	2.32830	0.00233	1.51670	0.00152	2.328	21.53	0.00	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	2.02020	0.00202	1.29960	0.00130	2.020	21.53	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.27660	12.27660	12.31890	12.31890		15.16	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,646.58810	1.64659	1,606.89230	1.60689	1,646.588	18.51	0.83	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	26.70950	0.02671	25.69760	0.02570	26.709	21.42	0.04	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	17.63310	0.01763	16.44680	0.01645	17.633	21.96	0.03	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.28170	12.28170	12.32410	12.32410		15.12	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.28860	12.28860	12.33100	12.33100		15.12	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	355.10140	0.35510	329.34490	0.32934	355.101	14.65	0.41	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	156.90260	0.15690	160.80210	0.16080	156.903	18.06	0.21	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	140.22890	0.14023	143.53650	0.14354	140.229	18.28	0.19	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.31250	12.31250	12.35510	12.35510		15.06	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.31940	12.31940	12.36190	12.36190		15.03	0.00	6,195,750.00	500	500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,984.81280	1.98481	1,944.57360	1.94457	1,984.813	18.83	0.85	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,224.18230	2.22418	2,183.29080	2.18329	2,224.182	19.26	0.88	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	40.82330	0.04082	39.25400	0.03925	40.823	21.62	0.06	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	36.11100	0.03611	34.26120	0.03426	36.111	22.04	0.05	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.32110	12.32110	12.36370	12.36370		15.03	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.33140	12.33140	12.37400	12.37400		15.10	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,633.56560	1.63357	1,594.67600	1.59468	1,633.566	18.11	0.80	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	41.99870	0.04200	41.56600	0.04157	41.999	21.66	0.06	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	28.51640	0.02852	27.92300	0.02792	28.516	22.09	0.04	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.34330	12.34330	12.38600	12.38600		15.08	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	509.87290	0.50987	481.93340	0.48193	509.873	15.02	0.47	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,683.24000	1.68324	1,644.38900	1.64439	1,683.240	18.14	0.80	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	36.74030	0.03674	35.34880	0.03535	36.740	22.07	0.05	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.35350	12.35350	12.39600	12.39600		15.05	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.38380	12.38380	12.42590	12.42590		15.12	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,624.67720	1.62468	1,586.45840	1.58646	1,624.677	17.88	0.77	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	56.39110	0.05639	54.00300	0.05400	56.391	21.86	0.07	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	36.73000	0.03673	36.37240	0.03637	36.730	21.96	0.05	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.41240	12.41240	12.45420	12.45420		15.06	0.00	0.00	0	7,505.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	255.57790	0.25558	235.44100	0.23544	255.578	13.84	0.29	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	706.71980	0.70672	675.34020	0.67534	706.720	15.46	0.53	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	732.92670	0.73293	701.22180	0.70122	732.927	15.54	0.54	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	869.66220	0.86966	836.50090	0.83650	869.662	15.92	0.59	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,168.75290	1.16875	1,132.78720	1.13279	1,168.753	16.72	0.67	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	256.91820	0.25692	260.50630	0.26051	256.918	17.52	0.27	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	70.04350	0.07004	67.65480	0.06765	70.044	21.56	0.08	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	68.13950	0.06814	65.65060	0.06565	68.139	21.70	0.08	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	64.46390	0.06446	62.94320	0.06294	64.464	21.82	0.07	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	57.06930	0.05707	57.02230	0.05702	57.069	21.82	0.07	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			12.43100	12.43100		12.47250	12.47250	15.13	0.00	0	1,295.00
\$ / R	13.80	Put	On 28/09/2018	Any day expiry	1,617.32110	1.61732		1,579.13940	1.57914	1,617.321	17.69	0.75	0.00	0	1,000.00
\$ / R	16.25	Call	On 28/09/2018	Any day expiry	67.56500	0.06757		66.60470	0.06660	67.565	21.84	0.07	0.00	0	500.00
\$ / R	16.80	Call	On 28/09/2018	Any day expiry	43.68000	0.04368		42.78300	0.04278	43.680	21.84	0.05	0.00	0	500.00
\$ / R			On 25/10/2018	Any day expiry	12.47650	12.47650		12.51730	12.51730		15.15	0.00	0.00	0	70.00
\$ / R			On 29/10/2018	Any day expiry	12.48320	12.48320		12.52400	12.52400		15.13	0.00	0.00	0	225.00
\$ / R			On 31/10/2018	Any day expiry	12.48660	12.48660		12.52730	12.52730		15.14	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	1,608.37760	1.60838		1,571.76500	1.57177	1,608.378	17.48	0.72	0.00	0	1,000.00
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	77.43100	0.07743		76.23330	0.07623	77.431	21.59	0.08	0.00	0	500.00
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	51.82260	0.05182		50.71980	0.05072	51.823	21.59	0.06	0.00	0	500.00
\$ / R			On 05/11/2018	Any day expiry	12.49500	12.49500		12.53560	12.53560		15.12	0.00	0.00	0	0.00
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	337.88610	0.33789		314.62460	0.31462	337.886	14.01	0.32	0.00	0	1,880.00
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	1,656.04250	1.65604		1,619.09150	1.61909	1,656.043	17.52	0.73	0.00	0	1,880.00
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	63.09650	0.06310		61.88090	0.06188	63.096	21.54	0.07	0.00	0	1,880.00
\$ / R			On 13/11/2018	Any day expiry	12.50830	12.50830		12.54870	12.54870		15.11	0.00	0.00	0	70.00
\$ / R			On 30/11/2018	Any day expiry	12.53630	12.53630		12.57630	12.57630		15.17	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	1,601.65570	1.60166		1,564.28310	1.56428	1,601.656	17.32	0.70	0.00	0	1,000.00
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	83.91320	0.08391		83.55500	0.08355	83.913	21.38	0.08	0.00	0	500.00
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	55.24820	0.05525		54.77950	0.05478	55.248	21.38	0.06	0.00	0	500.00
\$ / R			On 11/12/2018	Any day expiry	12.55450	12.55450		12.59420	12.59420		15.14	0.00	0.00	0	0.00
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	1,477.02000	1.47702		1,440.07180	1.44007	1,477.020	17.00	0.68	0.00	0	20,000.00
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	143.57450	0.14357		140.42620	0.14043	143.575	20.13	0.13	0.00	0	20,000.00
\$ / R			On 14/12/2018	Foreign Exchange Future	12.55940	12.55940		12.59910	12.59910		15.14	0.00	0.00	0	11,500.00
\$ / R	12.96	Put	On 14/12/2018	Foreign Exchange Future	959.83430	0.95983		925.75160	0.92575	959.834	15.82	0.56	0.00	0	23,443.00
\$ / R	14.89	Call	On 14/12/2018	Foreign Exchange Future	201.64040	0.20164		200.98700	0.20099	201.640	18.71	0.18	0.00	0	1,000.00
\$ / R	15.95	Call	On 14/12/2018	Foreign Exchange Future	134.00220	0.13400		130.40590	0.13041	134.002	20.61	0.12	0.00	0	2,000.00
\$ / R	17.24	Call	On 14/12/2018	Foreign Exchange Future	64.74970	0.06475		64.28290	0.06428	64.750	21.26	0.06	0.00	0	23,443.00
\$ / R			On 31/12/2018	Any day expiry	12.58750	12.58750		12.62670	12.62670		15.17	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	1,593.53410	1.59353		1,556.27790	1.55628	1,593.534	17.14	0.69	0.00	0	1,000.00
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	90.87100	0.09087		87.98370	0.08798	90.871	21.21	0.08	0.00	0	500.00
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	59.80100	0.05980		57.41470	0.05741	59.801	21.21	0.06	0.00	0	500.00
\$ / R			On 13/02/2019	Any day expiry	12.66040	12.66040		12.69880	12.69880		15.21	0.00	0.00	0	70.00
\$ / R			On 18/03/2019	Foreign Exchange Future	12.71720	12.71720		12.75540	12.75540		15.37	0.00	0.00	0	0.00
\$ / R			On 14/06/2019	Foreign Exchange Future	12.86850	12.86850		12.90660	12.90660		15.73	0.00	0.00	0	0.00
\$ / R			On 13/12/2019	Foreign Exchange Future	13.18150	13.18150		13.21910	13.21910		16.21	0.00	0.00	0	0.00
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	159.77200	0.15977		154.72290	0.15472	159.772	21.39	0.10	0.00	0	2,000.00
\$ / R			On 12/06/2020	Foreign Exchange Future	13.53150	13.53150		13.56790	13.56790		16.77	0.00	0.00	0	0.00
\$ / R			On 28/07/2020	Any day expiry	13.62450	13.62450		13.66010	13.66010		16.86	0.00	0.00	0	84,000.00
\$ / R			On 14/09/2020	Foreign Exchange Future	13.72150	13.72150		13.75630	13.75630		16.99	0.00	0.00	0	0.00
\$ / R MAXI			On 19/03/2018	Foreign Exchange Future	12.10010	12.10010		12.14210	12.14210		15.56	0.00	302,502.50	25	482.00
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future	12.25780	12.25780		12.30000	12.30000		15.08	0.00	122,578.00	10	69.00
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	12.41240	12.41240		12.45420	12.45420		15.06	0.00	0.00	0	45.00
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	12.55940	12.55940		12.59910	12.59910		15.14	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		12.86850	12.86850		12.90660	12.90660		15.73	0.00	0.00	0	0.00
£ / R	On 01/03/2018	Any day expiry		16.76260	16.76260		16.96100	16.96100		17.81	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry		16.80710	16.80710		17.00600	17.00600		17.49	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future		16.81990	16.81990		17.01900	17.01900		17.29	0.00	29,720,763.30	1,767	197,703.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	495.56070	0.49556	371.96860	0.37197	495.561	17.65	0.56	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	22.11610	0.02212	28.67040	0.02867	22.116	21.15	0.05	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	5.51550	0.00552	6.54010	0.00654	5.515	23.51	0.01	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry		16.95240	16.95240		17.15240	17.15240		16.85	0.00	51,348.00	3	9.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.10180	17.10180		17.30360	17.30360		16.61	0.00	25,652,700.00	1,500	9,315.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	923.69950	0.92370	788.87110	0.78887	923.699	17.04	0.57	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	71.90960	0.07191	84.60820	0.08461	71.910	20.06	0.08	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.38350	17.38350		17.58750	17.58750		16.44	0.00	26,075,250.00	1,500	12,156.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.65500	17.65500		17.85950	17.85950		16.36	0.00	0.00	0	895.00
£ / R	On 18/03/2019	Foreign Exchange Future		17.95160	17.95160		18.15910	18.15910		16.23	0.00	0.00	0	948.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.23420	18.23420		18.44410	18.44410		16.09	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.11079	0.11079		0.11052	0.11052		17.32	0.00	199,750.76	1,803	5,608.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11289	0.11289		0.11261	0.11261		13.16	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11502	0.11502		0.11474	0.11474		12.12	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12475	0.12475		0.12441	0.12441		13.82	0.00	0.00	0	0.00
€ / R	On 15/02/2018	Any day expiry		14.86660	14.86660		15.00000	15.00000		14.36	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry		14.90780	14.90780		15.04150	15.04150		13.52	0.00	0.00	0	337.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,507.76100	1.50776	1,375.06290	1.37506	1,507.761	19.14	0.98	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry		14.95600	14.95600		15.09030	15.09030		15.03	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		14.96900	14.96900		15.10340	15.10340		14.84	0.00	39,772,633.00	2,657	104,747.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	345.85540	0.34586	260.36010	0.26036	345.855	15.13	0.53	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	377.01640	0.37702	287.10080	0.28710	377.016	15.28	0.56	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	24.54850	0.02455	28.39440	0.02839	24.548	18.55	0.06	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	11.60490	0.01160	12.43840	0.01244	11.605	19.92	0.03	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		15.00180	15.00180		15.13630	15.13630		14.78	0.00	0.00	0	3.00
€ / R	On 30/04/2018	Any day expiry		15.10390	15.10390		15.24100	15.24100		14.38	0.00	243,856.00	16	16.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.25960	15.25960		15.39640	15.39640		14.26	0.00	0.00	0	13,644.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	33.17250	0.03317	22.61890	0.02262	33.173	11.87	0.07	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	60.31030	0.06031	36.14260	0.03614	60.310	12.24	0.11	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	516.99820	0.51700	432.50160	0.43250	516.998	14.26	0.48	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,384.93900	1.38494	1,265.49970	1.26550	1,384.939	16.46	0.76	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	36.77790	0.03678	35.44490	0.03544	36.778	19.50	0.05	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	10.42030	0.01042	11.77160	0.01177	10.420	22.15	0.02	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.55660	15.55660		15.69610	15.69610		14.24	0.00	23,334,900.00	1,500	45,425.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	153.50800	0.15351	118.29040	0.11829	153.508	12.72	0.18	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	875.03940	0.87504	776.75500	0.77675	875.039	14.69	0.54	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	976.11670	0.97612	873.89340	0.87389	976.117	14.91	0.57	0.00	0	21,525.00

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	19.56	Call	82.09410		0.08209		82.33860	0.08234	82.094	19.77	0.08	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	22.52760		0.02253		22.67290	0.02267	22.528	20.67	0.03	0.00	0	21,525.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.84970		15.84970		15.99000	15.99000		14.28	0.00	0.00	0	2,962.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.15210		16.15210		16.29180	16.29180		14.49	0.00	0.00	0	1,088.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.45120		16.45120		16.59550	16.59550		14.84	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.27000		95.27000		95.16000	95.16000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.29000		92.29000		92.17000	92.17000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.05000		91.05000		90.92000	90.92000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.22000		93.22000		93.08000	93.08000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.00000		97.00000		96.86000	96.86000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.59000		95.59000		95.44000	95.44000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.65000		97.65000		97.50000	97.50000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.37000		101.37000		101.22000	101.22000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			101.72000		101.72000		101.57000	101.57000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			96.99000		96.99000		96.84000	96.84000			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			99.90000		99.90000		99.89000	99.89000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.05000		100.05000		100.04000	100.04000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.50000		100.50000		100.48000	100.48000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.52000		99.52000		99.50000	99.50000			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			98.59000		98.59000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.52000		98.52000		98.51000	98.51000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.88000		98.88000		98.87000	98.87000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.27000		99.27000		99.26000	99.26000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.63000		99.63000		99.61000	99.61000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.01000		100.01000		99.99000	99.99000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.94000		100.94000		100.92000	100.92000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.69000		98.69000		98.66000	98.66000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.16000		96.16000		96.12000	96.12000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.38000		95.38000		95.34000	95.34000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.58000		94.58000		94.54000	94.54000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.77000		94.77000		94.72000	94.72000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.97000		96.97000		96.92000	96.92000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			97.12000		97.12000		97.06000	97.06000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			98.33000		98.33000		98.26000	98.26000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			100.54000		100.54000		100.46000	100.46000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap			101.81000		101.81000		101.72000	101.72000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap			96.94000		96.94000		96.85000	96.85000			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
AL37	On 03/05/2018	Index Future	583.50100		583.50100		583.59600	583.59600			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	674.38700		674.38700		674.36300	674.36300			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	610.93400		610.93400		610.89700	610.89700			0.00	0.00	0	829.00
AU\$ / R	On 28/02/2018	Any day expiry	9.49980	9.49980		9.59260	9.59260			13.82	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry	9.52080	9.52080		9.61360	9.61360			13.72	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.52640	9.52640		9.61920	9.61920			13.74	0.00	0.00	0	10,948.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.65140	9.65140		9.74560	9.74560			13.31	0.00	96,514.00	10	5,794.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.77770	9.77770		9.87250	9.87250			13.48	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.89870	9.89870		9.99280	9.99280			13.69	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.15460	10.15460		10.24790	10.24790			13.39	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.67190	9.67190		9.72920	9.72920			14.79	0.00	0.00	0	1,050.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.80820	9.80820		9.86620	9.86620			14.48	0.00	0.00	0	300.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.92960	12.92960		13.00700	13.00700			14.26	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.19390	13.19390		13.27310	13.27310			13.62	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.46490	13.46490		13.54600	13.54600			13.74	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.57140	14.57140		14.65320	14.65320			14.47	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.91940	1.91940		1.92570	1.92570			14.92	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.93470	1.93470		1.94120	1.94120			14.96	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.95060	1.95060		1.95700	1.95700			14.79	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.99800	1.99800		2.00400	2.00400			14.99	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.02520	2.02520		2.04300	2.04300			16.46	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.06630	2.06630		2.08440	2.08440			15.27	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.10750	2.10750		2.12590	2.12590			15.35	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.32470	2.32470		2.34440	2.34440			15.94	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

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
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.69000		79.00353		10.69000	79.00353			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.73414		77.00148		10.73531	76.99436			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.83246		78.42603		10.83368	78.41873			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	10.90821		79.94942		10.90931	79.94174			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	11.00365		81.42826		11.00479	81.42042			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	609.37400		609.37400		609.29100	609.29100			0.00	0.00	0	607.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.54910		1.54910		1.55420	1.55420		15.53	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.57270		1.57270		1.57780	1.57780		14.71	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.59520		1.59520		1.60040	1.60040		15.13	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.72190		1.72190		1.72670	1.72670		15.94	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	131.82979		131.82979		131.84231	131.84231			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	132.89661		132.89661		132.90917	132.90917			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	100.10168		100.10168		100.11080	100.11080			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	101.95978		101.95978		101.96903	101.96903			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	102.99893		102.99893		103.00804	103.00804			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	104.91086		104.91086		104.92008	104.92008			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	124.58921		124.58921		124.20823	124.20823			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	125.34902		125.34902		124.96089	124.96089			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	116.88254		116.88254		116.89232	116.89232			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	119.05196		119.05196		119.06202	119.06202			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
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	123.83116		123.83116		123.83116	123.83116			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	124.18489		124.18489		124.19525	124.19525			0.00	0.00	0	9,738.00
I2050	On 02/08/2018	Bond Future	124.75712		124.75712		124.76754	124.76754			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	250.34600		250.34600		250.30500	250.30500			0.00	0.00	0	1,146.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	7.02000		92.98000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	6.95000		93.05000		6.95000	93.05000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	6.94000		93.06000		6.94000	93.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.92000		93.08000		6.92000	93.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.88000		93.12000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.93000		93.07000		6.93000	93.07000			0.00	232,650,000.00	10,000	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.00000		93.00000		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.08000		92.92000		7.08000	92.92000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.11860		0.11860		0.11870	0.11870			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.11800		0.11800		0.11840	0.11840			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11710		0.11710		0.11820	0.11820			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11230		0.11230		0.11400	0.11400			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.55070		1.55070		1.56550	1.56550		15.63	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.57670		1.57670		1.59180	1.59180		15.47	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.60220		1.60220		1.61760	1.61760			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.68070		1.68070		1.69550	1.69550		14.30	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	8.82140		8.82140		8.84860	8.84860		15.32	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.93160		8.93160		8.95960	8.95960		14.99	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.04340		9.04340		9.07170	9.07170		14.94	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.73150		9.73150		9.76180	9.76180		14.97	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.25180		1.25180		1.26030	1.26030			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.26100		1.26100		1.26960	1.26960			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.26880		1.26880		1.27750	1.27750			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.36060		1.36060		1.36910	1.36910			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future	1.39010		1.39010		1.40170	1.40170			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future	1.39520		1.39520		1.40680	1.40680			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future	1.40050		1.40050		1.41220	1.41220			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future	1.23710		1.23710		1.24390	1.24390			0.00	0.00	0	2,548.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future	1.24490		1.24490		1.25170	1.25170			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
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.25330		1.25330		1.26030	1.26030			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.02620		9.02620	0.10990	9.04820	9.04820		15.67	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.85860		8.85860	0.10990	8.88030	8.88030		16.18	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,631.62000		0.36316	0.10990	3,572.03230	0.35720	3,631.620	16.32	0.49	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.69380		8.69380	0.10990	8.71520	8.71520		16.89	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			8.51313		115.92468		8.51365	115.92131		7.87	0.00	25,619,354.28	221	179,580.00
R186	On 03/05/2018	Bond Future	8.00	Call	619.62000		0.61962		626.96000	0.62696	619.620	8.08	0.24	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Call	1,437.71000		1.43771		1,446.41000	1.44641	1,437.710	7.91	0.44	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.70	Put	1,255.10000		1.25510		1,266.44000	1.26644	1,255.100	8.03	0.39	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	933.28000		0.93328		943.71000	0.94371	933.280	8.15	0.31	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,302.68000		5.30268		5,305.97000	5.30597	5,302.680	8.49	0.86	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	112.22000		0.11222		115.50000	0.11550	112.220	8.65	0.05	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	102.25000		0.10225		105.33000	0.10533	102.250	8.65	0.05	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.55787		112.76914		8.55844	112.76554		8.33	0.00	0.00	0	782.00
R186	On 02/08/2018	Bond Future	7.50	Call	606.41000		0.60641		610.70000	0.61070	606.410	8.74	0.17	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	1,796.56000		1.79656		1,802.34000	1.80234	1,796.560	8.44	0.40	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.59805		114.89516		8.59852	114.89226		8.26	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,777.98000		1.77798		1,782.73000	1.78273	1,777.980	8.56	0.33	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	2,890.29000		2.89029		2,895.03000	2.89503	2,890.290	8.37	0.47	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,925.74000		1.92574		1,932.41000	1.93241	1,925.740	8.55	0.33	0.00	0	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			301.21715		301.21715		301.24611	301.24611			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			236.14686		236.14686		236.16753	236.16753		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			7.77638		101.33159		7.77139	101.35131		4.83	0.00	202,967,174.77	2,003	66,216.00
R2023	On 03/05/2018	Bond Future	9.19	Put	14.96000		0.01496		15.25000	0.01525	14.960	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			9.02665		94.78506		9.02726	94.78092		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			9.08191		92.53308		9.08256	92.52874		12.16	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,701.62000		1.70162	1,708.48000	1.70848	1,701.620		12.57	0.33	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	2,648.47000		2.64847	2,655.39000	2.65539	2,648.470		12.35	0.46	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	1,964.75000		1.96475	1,974.61000	1.97461	1,964.750		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			9.23232		93.23691	9.23295	93.23229			11.95	0.00	0.00	0	62,948.00
R2032	On 02/08/2018	Bond Future			9.28633		94.96180	9.28701	94.95689			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			9.40720		97.18900	9.40273	97.22516			14.29	0.00	0.00	0	60,929.00
R2035	On 02/08/2018	Bond Future			9.46168		98.98717	9.45708	99.02391			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			9.50034		93.57424	9.49584	93.61068			13.59	0.00	94,322,833.92	1,008	43,874.00
R2037	On 02/08/2018	Bond Future			9.55932		91.04952	9.55469	91.08654			14.54	0.00	0.00	0	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			6.91802		103.66714	6.90965	103.67219			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			9.59086		97.02911	9.59152	97.02338			14.19	0.00	0.00	0	34,590.00
R2040	On 03/05/2018	Bond Future	9.00	Call	922.92000		0.92292	933.92000	0.93392	922.920		14.67	0.24	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,741.78000		4.74178	4,751.31000	4.75131	4,741.780		14.49	0.71	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.65037		94.31798	9.65106	94.31206			15.20	0.00	0.00	0	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			9.61391		94.13508	9.61969	94.08411			14.91	0.00	70,601,310.00	750	23,196.00
R2044	On 02/08/2018	Bond Future			9.67124		91.49558	9.67721	91.44354			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			9.57874		93.49655	9.58451	93.44405			15.45	0.00	0.00	0	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			6.99797		102.64324		6.99749	102.64399		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			7.33545		99.18788		7.32996	99.20186		2.61	0.00	0.00	0	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			9.39351		73.64582		9.39410	73.64180		14.37	0.00	10,604,998.08	144	79,692.00
R209	On 03/05/2018	Bond Future	9.19	Call	1,469.34000		1.46934	1,479.43000	1.47943	1,469.340		14.58	0.41	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	1,795.54000		1.79554	1,809.12000	1.80912	1,795.540		14.39	0.45	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,460.68000		3.46068	3,468.66000	3.46866	3,460.680		14.69	0.69	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	1,048.07000		1.04807	1,059.93000	1.05993	1,048.070		14.72	0.30	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	671.15000		0.67115	681.05000	0.68105	671.150		15.00	0.21	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	427.79000		0.42779	435.69000	0.43569	427.790		15.28	0.15	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	127.82000		0.12782	131.55000	0.13155	127.820		15.64	0.05	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.44335		75.00829		9.44397	75.00410		14.74	0.00	0.00	0	835.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,855.93000		3.85593	3,861.98000	3.86198	3,855.930		14.94	0.59	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	1,279.87000		1.27987	1,288.22000	1.28822	1,279.870		15.62	0.25	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	545.41000		0.54541	550.80000	0.55080	545.410		15.98	0.13	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.49180		73.27348		9.49236	73.26973		15.47	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,435.13000		3.43513	3,440.58000	3.44058	3,435.130		15.58	0.49	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.94	Put	2,646.86000		2.64686	2,655.21000	2.65521	2,646.860		16.03	0.36	0.00	0	255.00
R209	On 01/11/2018	Bond Future	10.57	Put	1,502.01000		1.50201	1,508.81000	1.50881	1,502.010		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			185.75170		185.75170		185.76904	185.76904			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	153.45373		153.45373		153.46896	153.46896			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	9.10189		85.58382		9.10251	85.57969		11.68	0.00	0.00	0	45,278.00
R213	On 02/08/2018	Bond Future	9.15071		87.16722		9.15136	87.16296		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	9.55319		73.04343		9.55382	73.03895		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	22,329.01000	22,329.01000			22,463.48000	22,463.48000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	9.16470		9.16470		9.21320	9.21320		13.84	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.30350		9.30350		9.35240	9.35240		13.50	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.44000		9.44000		9.48940	9.48940		13.50	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.21080		10.21080		10.26470	10.26470		14.12	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.16690		3.16690		3.18500	3.18500		13.04	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.12400		3.12400		3.14190	3.14190		12.96	0.00	3,327,060.00	1,065	4,015.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.08190		3.08190		3.09780	3.09780		13.17	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.06190		3.06190		3.08680	3.08680		14.10	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.22260		1.22260		1.22430	1.22430			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.20560		1.20560		1.20730	1.20730			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.18650		1.18650		1.18840	1.18840			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 :												2,804,665,853.51	259,698	6 315 923.00
Grand Total:												2,804,665,853.51	259,698	6 315 923.00