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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 27/02/2018

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
<b>Derivatives</b>													
\$ / R	On 28/02/2018	Any day expiry	11.71510	11.71510		11.59030	11.59030		16.48	0.00	0.00	0	5,861.00
\$ / R	On 28/02/2018	Any day expiry	11.65	Put	17.94550	0.01795	87.35680	0.08736	17.945	17.57	0.27	0	100.00
\$ / R	On 28/02/2018	Any day expiry	11.86	Put	151.92840	0.15193	272.87460	0.27287	151.928	19.78	0.88	0	340.00
\$ / R	On 28/02/2018	Any day expiry	11.87	Put	161.06900	0.16107	282.56300	0.28256	161.069	19.99	0.89	0	1,300.00
\$ / R	On 28/02/2018	Any day expiry	11.92	Call	3.19700	0.00320	1.71690	0.00172	3.197	21.02	0.06	0	1,300.00
\$ / R	On 28/02/2018	Any day expiry	11.96	Call	1.88660	0.00189	1.14960	0.00115	1.887	21.84	0.04	0	340.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	0.02070	0.00002	0.03250	0.00003	0.021	36.53	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	0.00000	0.00000	0.00880	0.00001	0.000	46.65	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	2,464.90000	2.46490	2,589.70000	2.58970	2,464.900	46.45	1.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry	11.71510		11.71510		11.59030	11.59030		15.22	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	11.71510		11.71510		11.59200	11.59200		14.79	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,684.91700	1.68492	1,808.01370	1.80801	1,684.917	40.99	1.00	0	100,000.00
\$ / R	On 09/03/2018	Any day expiry	11.72730		11.72730		11.60360	11.60360		13.83	0.00	0	0.00
\$ / R	On 09/03/2018	Any day expiry	11.80	Call	77.25980	0.07726	42.77210	0.04277	77.260	14.14	0.40	0	20,000.00
\$ / R	On 15/03/2018	Any day expiry	11.73770		11.73770		11.61190	11.61190		13.68	0.00	0	6,278.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.74460		11.74460		11.61750	11.61750		13.54	0.00	245,378	744,924.00

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	11.45	Put	41.00100		0.04100		76.44720	0.07645	41.001	13.15	0.20	0.00	0	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	53.07260		0.05307		93.83010	0.09383	53.073	13.21	0.24	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	84.44840		0.08445		136.47920	0.13648	84.448	13.35	0.34	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.67	Put	112.61050		0.11261		176.47190	0.17647	112.610	13.44	0.41	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.68	Put	117.06500		0.11707		182.60590	0.18261	117.065	13.45	0.42	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.72	Put	135.97010		0.13597		208.13550	0.20814	135.970	13.50	0.47	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	180.31880		0.18032		263.62410	0.26362	180.319	13.74	0.55	0.00	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	312.02940		0.31203		414.55550	0.41456	312.029	14.47	0.72	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	319.76780		0.31977		423.09070	0.42309	319.768	14.51	0.73	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	486.94470		0.48694		602.26960	0.60227	486.945	15.28	0.85	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	531.65670		0.53166		648.91130	0.64891	531.657	15.47	0.87	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	632.87330		0.63287		753.37410	0.75337	632.873	15.90	0.91	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	670.51570		0.67052		791.85970	0.79186	670.516	16.07	0.92	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	11.73120		0.01173		7.19970	0.00720	11.731	16.37	0.06	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	765.92580		0.76593		888.93500	0.88894	765.926	16.50	0.94	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.55	Call	8.78910		0.00879		5.33880	0.00534	8.789	16.72	0.05	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	960.54310		0.96054	1,085.56140	1,085.56140	1.08556	960.543	17.36	0.97	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	5.14310		0.00514	3.06140	3.06140	0.00306	5.143	17.36	0.03	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	1,078.77580		1.07878	1,204.56410	1,204.56410	1.20456	1,078.776	17.87	0.98	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	1,197.63510		1.19764	1,323.95680	1,323.95680	1.32396	1,197.635	18.39	0.99	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	2.16070		0.00216	1.41630	1.41630	0.00142	2.161	18.43	0.01	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	1.84910		0.00185	1.23170	1.23170	0.00123	1.849	18.68	0.01	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	1,257.24910		1.25725	1,383.73170	1,383.73170	1.38373	1,257.249	18.68	0.99	346,858,473.00	30,000	80,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	1.01720		0.00102	0.72570	0.72570	0.00073	1.017	19.66	0.01	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,456.41720		1.45642	1,583.22570	1,583.22570	1.58323	1,456.417	19.66	0.99	0.00	0	373.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,476.36030		1.47636	1,603.19010	1,603.19010	1.60319	1,476.360	19.76	0.99	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,506.28160		1.50628	1,633.14040	1,633.14040	1.63314	1,506.282	19.90	0.99	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,576.12470		1.57612	1,703.04010	1,703.04010	1.70304	1,576.125	20.25	1.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	0.66740		0.00067	0.50290	0.50290	0.00050	0.667	20.39	0.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,636.01520		1.63602	1,762.96880	1,762.96880	1.76297	1,636.015	20.54	1.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,655.98290		1.65598	1,782.94760	1,782.94760	1.78295	1,655.983	20.64	1.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,755.84810		1.75585	1,882.85730	1,882.85730	1.88286	1,755.848	21.13	1.00	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	0.44810		0.00045	0.35730	0.35730	0.00036	0.448	21.13	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,855.74800		1.85575	1,982.78830	1,982.78830	1.98279	1,855.748	21.62	1.00	0.00	0	98,694.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	0.30050		0.00030	0.25470	0.25470	0.00025	0.301	21.91	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	0.27300		0.00027	0.23500	0.23500	0.00024	0.273	22.11	0.00	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,995.64840		1.99565	2,122.71720	2,122.71720	2.12272	1,995.648	22.30	1.00	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	0.23710		0.00024	0.20890	0.20890	0.00021	0.237	22.40	0.00	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	0.22130		0.00022	0.19720	0.19720	0.00020	0.221	22.55	0.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	2,095.59760		2.09560	2,222.67950	2,222.67950	2.22268	2,095.598	22.80	1.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	2,165.56930		2.16557	2,292.65940	2,292.65940	2.29266	2,165.569	23.14	1.00	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	0.16210		0.00016	0.15670	0.15670	0.00016	0.162	23.24	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	2,185.56210		2.18556	2,312.65670	2,312.65670	2.31266	2,185.562	23.24	1.00	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	2,205.55530		2.20556	2,332.65410	2,332.65410	2.33265	2,205.555	23.33	1.00	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	2,235.54570		2.23555	2,362.65030	2.36265	2,235.546		23.48	1.00	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	0.13970		0.00014	0.14790	0.00015	0.140		23.58	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	0.13400		0.00013	0.14560	0.00015	0.134		23.68	0.00	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,305.52590		2.30553	2,432.64230	2.43264	2,305.526		23.82	1.00	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	0.12090		0.00012	0.14020	0.00014	0.121		23.92	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	0.11350		0.00011	0.13520	0.00014	0.113		24.24	0.00	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,415.51310		2.41551	2,542.63160	2.54263	2,415.513		24.57	1.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,435.51290		2.43551	2,562.62980	2.56263	2,435.513		24.74	1.00	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	0.11270		0.00011	0.12810	0.00013	0.113		24.90	0.00	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,475.51260		2.47551	2,602.62650	2.60263	2,475.513		25.07	1.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	0.11230		0.00011	0.11180	0.00011	0.112		26.91	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	0.11230		0.00011	0.11120	0.00011	0.112		26.99	0.00	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,745.51250		2.74551	2,872.60910	2.87261	2,745.513		27.32	1.00	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	0.11260		0.00011	0.10860	0.00011	0.113		27.41	0.00	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,755.51260		2.75551	2,882.60860	2.88261	2,755.513		27.41	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,775.51270		2.77551	2,902.60760	2.90261	2,775.513		27.57	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	0.11290		0.00011	0.10670	0.00011	0.113		27.74	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	0.11310		0.00011	0.10530	0.00011	0.113		27.99	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	0.11340		0.00011	0.10400	0.00010	0.113		28.24	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	0.11530		0.00012	0.09830	0.00010	0.115		29.49	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	0.11720		0.00012	0.09500	0.00010	0.117		30.41	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	0.11800		0.00012	0.09390	0.00009	0.118		30.74	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	0.11820		0.00012	0.09370	0.00009	0.118		30.83	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	0.12010		0.00012	0.09160	0.00009	0.120		31.58	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	0.12290		0.00012	0.08670	0.00009	0.123		32.50	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	0.12710		0.00013	0.05250	0.00005	0.127		33.75	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	0.07780		0.00008	0.02650	0.00003	0.078		34.08	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	0.06860		0.00007	0.02310	0.00002	0.069		34.08	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.05490		0.00005	0.01810	0.00002	0.055		34.08	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.03730		0.00004	0.01190	0.00001	0.037		34.08	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.01340		0.00001	0.00390	0.00000	0.013		34.08	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.00780		0.00001	0.00210	0.00000	0.008		34.08	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.74970		11.74970	11.62170	11.62170			13.66	0.00	0.00	0	30,000.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	77.04790		0.07705	50.37390	0.05037	77.048		14.66	0.29	0.00	0	20,000.00
\$ / R	On 28/03/2018	Any day expiry			11.76010		11.76010	11.72000	11.72000			13.64	0.00	304,720,000.00	26,000	0.00
\$ / R	On 28/03/2018	Any day expiry	11.66	Call	231.47510		0.23148	0.00000	0.00000	231.475		13.44	0.60	349,607,600.00	50,000	50,000.00
\$ / R	On 29/03/2018	Any day expiry			11.76180		11.76180	11.63140	11.63140			13.67	0.00	0.00	0	1,199.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	5.66960		0.00567	3.87390	0.00387	5.670		17.67	0.03	0.00	0	4,000.00
\$ / R	On 06/04/2018	Any day expiry			11.77530		11.77530	11.70020	11.70020			13.73	0.00	863,403,500.00	74,000	0.00
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	293.96190		0.29396	0.00000	0.00000	293.962		13.33	0.64	894,222,885.60	120,000	120,000.00
\$ / R	On 16/04/2018	Any day expiry			11.79150		11.79150	11.66330	11.66330			13.60	0.00	0.00	0	54.00
\$ / R	On 24/04/2018	Any day expiry			11.80450		11.80450	11.67860	11.67860			13.60	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.80610		11.80610	11.68050	11.68050			13.61	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,195.80070		3.19580	3,321.17660	3.32118	3,195.801		23.45	0.99	0.00	0	1,000.00

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\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.71250	0.00071	0.44280	0.00044	0.713	25.38	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			11.81420	11.81420	11.69010	11.69010		13.55	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	205.36900	0.20537	265.62840	0.26563	205.369	13.37	0.42	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	164.67830	0.16468	130.72410	0.13072	164.678	14.50	0.36	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,992.09140	1.99209	2,114.45980	2.11446	1,992.091	18.03	0.98	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	2.17430	0.00217	1.83170	0.00183	2.174	24.03	0.01	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	1.14490	0.00114	0.74210	0.00074	1.145	24.65	0.00	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			11.82860	11.82860	11.70430	11.70430		13.70	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	980.49800	0.98050	1,091.36250	1.09136	980.498	16.30	0.84	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	2,039.60500	2.03960	2,161.57020	2.16157	2,039.605	17.83	0.98	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	1.71120	0.00171	1.11090	0.00111	1.711	23.74	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			11.83180	11.83180	11.70740	11.70740		13.73	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			11.83660	11.83660	11.71210	11.71210		13.68	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	989.00080	0.98900	1,099.29460	1.09929	989.001	16.26	0.83	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,667.45380	2.66745	2,791.76630	2.79177	2,667.454	19.23	0.99	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	1.55920	0.00156	0.87710	0.00088	1.559	23.28	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			11.83820	11.83820	11.71370	11.71370		13.70	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	21.24730	0.02125	32.27950	0.03228	21.247	12.40	0.07	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	225.39600	0.22540	284.02560	0.28403	225.396	13.42	0.41	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	175.25840	0.17526	142.96040	0.14296	175.258	14.74	0.34	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			11.84300	11.84300	11.71840	11.71840		13.74	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	400.43450	0.40043	481.61600	0.48162	400.434	14.18	0.57	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			11.86370	11.86370	11.73890	11.73890		13.72	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,960.86030	1.96086	2,081.22130	2.08122	1,960.860	18.21	0.95	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	2.49360	0.00249	1.99300	0.00199	2.494	20.52	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	1.00550	0.00101	0.79800	0.00080	1.005	20.52	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			11.89170	11.89170	11.76610	11.76610		13.90	0.00	126,884,439.00	10,670	225,212.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	49.47570	0.04948	67.55190	0.06755	49.476	12.39	0.12	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	87.27130	0.08727	115.91190	0.11591	87.271	12.66	0.19	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	668.65660	0.66866	580.80510	0.58081	668.657	12.89	0.76	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	601.60970	0.60161	519.46170	0.51946	601.610	13.07	0.71	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	178.20480	0.17820	224.54090	0.22454	178.205	13.16	0.31	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	455.27440	0.45527	0.00000	0.00000	455.274	13.53	0.60	425,273.97	60	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	287.92800	0.28793	348.55520	0.34856	287.928	13.63	0.42	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	298.00050	0.29800	360.16590	0.36017	298.000	13.66	0.43	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	367.94610	0.36795	439.88610	0.43989	367.946	13.90	0.49	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	320.47570	0.32048	272.02280	0.27202	320.476	14.16	0.47	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	428.77570	0.42878	505.92280	0.50592	428.776	14.16	0.53	0.00	0	22,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	507.15270	0.50715	590.05340	0.59005	507.153	14.47	0.58	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	520.74870	0.52075	604.55610	0.60456	520.749	14.53	0.59	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	272.44870	0.27245	230.65610	0.23066	272.449	14.53	0.41	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	527.60020	0.52760	611.85640	0.61186	527.600	14.55	0.59	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	242.55690	0.24256	205.06260	0.20506	242.557	14.79	0.38	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	598.05620	0.59806	686.57000	0.68657	598.056	14.81	0.63	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	634.52960	0.63453	725.03260	0.72503	634.530	14.94	0.64	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	709.77650	0.70978	803.80440	0.80380	709.776	15.20	0.68	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	179.52510	0.17953	150.97880	0.15098	179.525	15.46	0.29	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	787.82510	0.78783	884.87880	0.88488	787.825	15.46	0.71	912,892.75	110	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	992.14030	0.99214	1,096.71210	1.09671	992.140	16.05	0.77	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,173.27570	1.17328	1,282.62290	1.28262	1,173.276	16.54	0.82	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	100.28080	0.10028	84.44520	0.08445	100.281	16.64	0.18	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,208.58080	1.20858	1,318.34520	1.31835	1,208.581	16.64	0.82	0.00	0	22,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,253.03340	1.25303	1,363.29560	1.36330	1,253.033	16.75	0.83	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,360.39410	1.36039	1,472.41090	1.47241	1,360.394	16.99	0.85	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,387.41010	1.38741	1,499.94140	1.49994	1,387.410	17.05	0.86	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,478.23940	1.47824	1,592.36060	1.59236	1,478.239	17.22	0.87	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	65.77240	0.06577	55.01890	0.05502	65.772	17.31	0.12	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,625.78690	1.62579	1,742.08300	1.74208	1,625.787	17.50	0.89	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,644.40170	1.64440	1,760.94040	1.76094	1,644.402	17.53	0.89	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,663.05140	1.66305	1,779.82670	1.77983	1,663.051	17.57	0.90	1,158,467.75	110	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,794.50510	1.79451	1,912.78090	1.91278	1,794.505	17.81	0.91	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,898.78350	1.89878	2,018.06450	2.01806	1,898.784	18.00	0.92	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,946.43690	1.94644	2,066.13020	2.06613	1,946.437	18.09	0.93	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,955.98590	1.95599	2,075.75740	2.07576	1,955.986	18.11	0.93	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,975.09990	1.97510	2,095.02670	2.09503	1,975.100	18.14	0.93	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,984.66490	1.98466	2,104.66860	2.10467	1,984.665	18.16	0.93	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	2,042.16970	2.04217	2,162.61060	2.16261	2,042.170	18.27	0.93	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,138.41290	2.13841	2,259.50900	2.25951	2,138.413	18.44	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,235.10280	2.23510	2,356.77390	2.35677	2,235.103	18.62	0.95	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,380.85850	2.38086	2,502.13150	2.50213	2,380.859	18.88	0.95	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	14.94060	0.01494	11.85360	0.01185	14.941	19.05	0.03	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	11.25580	0.01126	8.94950	0.00895	11.256	19.11	0.02	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	9.59990	0.00960	7.64600	0.00765	9.600	19.15	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	7.07170	0.00707	5.65630	0.00566	7.072	19.21	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	5.91360	0.00591	4.74480	0.00474	5.914	19.25	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	5.63080	0.00563	4.52210	0.00452	5.631	19.26	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	4.93880	0.00494	3.97680	0.00398	4.939	19.29	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	4.32930	0.00433	3.49580	0.00350	4.329	19.32	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	3.49040	0.00349	2.75620	0.00276	3.490	19.36	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	3.08170	0.00308	2.42180	0.00242	3.082	19.37	0.01	9,823.00	110	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	2.91690	0.00292	2.29060	0.00229	2.917	19.37	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.79850	0.00180	1.40350	0.00140	1.798	19.37	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.88470	0.00088	0.68460	0.00068	0.885	19.37	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.57360	0.00057	0.44190	0.00044	0.574	19.37	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.54040	0.00054	0.41600	0.00042	0.540	19.37	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.46050	0.00046	0.35390	0.00035	0.460	19.37	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.43360	0.00043	0.33310	0.00033	0.434	19.37	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.33340	0.00033	0.25540	0.00026	0.333	19.37	0.00	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.19150	0.00019	0.14600	0.00015	0.191	19.37	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.16220	0.00016	0.12350	0.00012	0.162	19.37	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.10430	0.00010	0.07910	0.00008	0.104	19.37	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.07260	0.00007	0.05500	0.00006	0.073	19.37	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			11.90870	11.90870	11.78280	11.78280		13.98	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,939.21070	1.93921	2,057.77550	2.05778	1,939.211	18.07	0.91	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.98860	0.00299	2.51400	0.00251	2.989	18.79	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.23810	0.00124	1.04170	0.00104	1.238	18.79	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			11.91340	11.91340	11.78730	11.78730		13.95	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			11.91960	11.91960	11.79340	11.79340		13.98	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	488.88810	0.48889	567.26680	0.56727	488.888	14.39	0.54	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	66.61800	0.06662	56.57260	0.05657	66.618	17.66	0.11	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	57.98220	0.05798	49.29230	0.04929	57.982	17.88	0.10	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			11.94130	11.94130	11.81460	11.81460		14.12	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			11.94750	11.94750	11.82060	11.82060		14.10	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	2,290.67570	2.29068	2,410.39550	2.41040	2,290.676	18.48	0.92	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,538.51700	2.53852	2,658.50130	2.65850	2,538.517	18.70	0.94	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	4.81270	0.00481	4.70720	0.00471	4.813	18.29	0.01	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	3.37000	0.00337	3.32860	0.00333	3.370	18.29	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			11.94900	11.94900	11.82210	11.82210		14.11	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			11.95830	11.95830	11.83120	11.83120		14.11	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,918.20610	1.91821	2,034.61660	2.03462	1,918.206	17.78	0.88	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	7.85890	0.00786	5.99070	0.00599	7.859	19.36	0.02	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	3.82780	0.00383	2.85720	0.00286	3.828	19.36	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			11.96920	11.96920	11.84180	11.84180		14.11	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	675.42290	0.67542	760.84550	0.76085	675.423	14.92	0.60	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,969.54920	1.96955	2,086.18580	2.08619	1,969.549	17.82	0.88	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	6.89400	0.00689	5.38720	0.00539	6.894	19.82	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			11.97850	11.97850	11.85090	11.85090		14.20	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.00640	12.00640	11.87810	11.87810		14.22	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,900.67850	1.90068	2,015.05670	2.01506	1,900.679	17.55	0.85	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	16.43510	0.01644	13.18670	0.01319	16.435	20.27	0.03	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	9.03180	0.00903	7.13460	0.00713	9.032	20.27	0.02	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.03210	12.03210	11.90330	11.90330		14.32	0.00	0.00	0	38,455.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	248.00340	0.24800	0.00000	0.00000	248.003	13.37	0.31	163,693,935.00	45,000	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	358.73400	0.35873	417.51500	0.41752	358.734	13.80	0.39	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	409.28400	0.40928	0.00000	0.00000	409.284	13.97	0.42	240,603,461.01	48,200	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	898.76420	0.89876	989.94090	0.98994	898.764	15.42	0.64	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	928.74250	0.92874	1,021.07230	1.02107	928.743	15.49	0.65	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	1,083.34890	1.08335	1,181.10850	1.18111	1,083.349	15.88	0.69	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,413.05210	1.41305	1,517.45360	1.51745	1,413.052	16.65	0.76	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	187.28330	0.18728	163.84090	0.16384	187.283	16.73	0.23	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	140.77800	0.14078	123.11260	0.12311	140.778	17.23	0.18	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	24.75010	0.02475	20.50830	0.02051	24.750	20.32	0.04	0.00	0	5,300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	23.01420	0.02301	19.03900	0.01904	23.014	20.32	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	20.73050	0.02073	17.11020	0.01711	20.731	20.32	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	17.69880	0.01770	14.55760	0.01456	17.699	20.32	0.03	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.04870	12.04870	11.91950	11.91950		14.36	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,888.56130	1.88856	2,000.94210	2.00094	1,888.561	17.41	0.83	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	22.74080	0.02274	18.76740	0.01877	22.741	20.38	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	12.97440	0.01297	10.57160	0.01057	12.974	20.38	0.02	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.08930	12.08930	11.95950	11.95950		14.47	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.09530	12.09530	11.96540	11.96540		14.46	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.09830	12.09830	11.96830	11.96830		14.47	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,876.15630	1.87616	1,986.04690	1.98605	1,876.156	17.27	0.80	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	29.71250	0.02971	24.77070	0.02477	29.713	20.33	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	17.98050	0.01798	14.81460	0.01481	17.980	20.33	0.02	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.10590	12.10590	11.97570	11.97570		14.47	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	464.23890	0.46424	527.06870	0.52707	464.239	14.14	0.42	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,926.70820	1.92671	2,037.16440	2.03716	1,926.708	17.32	0.81	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	23.21830	0.02322	19.24940	0.01925	23.218	20.30	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.11790	12.11790	11.98760	11.98760		14.48	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.12240	12.12240	11.99200	11.99200		14.49	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	99.39150	0.09939	118.56870	0.11857	99.391	12.96	0.14	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	357.69390	0.35769	411.19040	0.41119	357.694	13.81	0.35	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	286.07560	0.28608	256.04250	0.25604	286.076	16.43	0.29	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.14350	12.14350	12.01270	12.01270		14.58	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,866.14640	1.86615	1,973.84440	1.97384	1,866.146	17.17	0.78	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	33.97470	0.03397	28.89010	0.02889	33.975	20.16	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	20.25480	0.02025	17.04970	0.01705	20.255	20.16	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.16000	12.16000	12.02890	12.02890		14.57	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,734.56250	1.73456	1,839.57220	1.83957	1,734.563	16.93	0.76	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	80.74030	0.08074	72.90060	0.07290	80.740	19.90	0.09	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.16450	12.16450	12.03330	12.03330		14.58	0.00	0.00	0	18,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	358.05980	0.35806	409.82830	0.40983	358.060	13.79	0.34	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	509.13400	0.50913	458.90930	0.45891	509.134	15.14	0.45	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,176.72770	1.17673	1,269.96690	1.26997	1,176.728	15.89	0.65	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	371.98850	0.37199	334.92540	0.33493	371.988	15.96	0.35	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	225.89880	0.22590	201.83310	0.20183	225.899	17.11	0.23	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	119.44420	0.11944	108.35110	0.10835	119.444	18.58	0.13	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	70.61940	0.07062	61.14030	0.06114	70.619	20.08	0.08	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	25.18220	0.02518	21.35910	0.02136	25.182	20.08	0.03	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.18990	12.18990	12.05830	12.05830		14.65	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,855.88880	1.85589	1,961.71680	1.96172	1,855.889	17.04	0.76	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	38.06350	0.03806	32.52080	0.03252	38.063	19.97	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	22.74220	0.02274	19.23360	0.01923	22.742	19.97	0.03	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.25570	12.25570	12.12300	12.12300		14.72	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.30480	12.30480	12.17240	12.17240		14.83	0.00	0.00	0	400.00

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 14/06/2019			Foreign Exchange Future		12.43510	12.43510	12.30590	12.30590		15.16	0.00	0.00	0	869.00
\$ / R	On 13/12/2019			Foreign Exchange Future		12.70440	12.70440	12.58210	12.58210		15.51	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	20.00	Call	Foreign Exchange Future		80.75120	0.08075	73.76260	0.07376	80.751	20.11	0.06	0.00	0	2,000.00
\$ / R	On 12/06/2020			Foreign Exchange Future		13.00950	13.00950	12.88650	12.88650		16.06	0.00	0.00	0	0.00
\$ / R	On 28/07/2020			Any day expiry		13.09370	13.09370	12.96860	12.96860		16.23	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020			Foreign Exchange Future		13.18160	13.18160	13.05430	13.05430		16.39	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018			Foreign Exchange Future		11.74460	11.74460	11.61750	11.61750		13.54	0.00	0.00	0	367.00
\$ / R MAXI	On 18/06/2018			Foreign Exchange Future		11.89170	11.89170	11.76610	11.76610		13.90	0.00	0.00	0	74.00
\$ / R MAXI	On 17/09/2018			Foreign Exchange Future		12.03210	12.03210	11.90330	11.90330		14.32	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018			Foreign Exchange Future		12.16450	12.16450	12.03330	12.03330		14.58	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019			Foreign Exchange Future		14.01440	14.01440	12.30590	12.30590		15.16	0.00	0.00	0	0.00
£ / R	On 01/03/2018			Any day expiry		16.28200	16.28200	16.18600	16.18600		26.69	0.00	0.00	0	17.00
£ / R	On 15/03/2018			Any day expiry		16.32070	16.32070	16.22410	16.22410		21.98	0.00	0.00	0	38.00
£ / R	On 19/03/2018			Foreign Exchange Future		16.33260	16.33260	16.23420	16.23420		21.38	0.00	16,495,926.00	1,010	199,636.00
£ / R	On 19/03/2018	17.00	Put	Foreign Exchange Future		789.57010	0.78957	873.84950	0.87385	789.570	23.28	0.76	0.00	0	500.00
£ / R	On 19/03/2018	19.00	Call	Foreign Exchange Future		5.17060	0.00517	4.91700	0.00492	5.171	28.84	0.01	0.00	0	1,500.00
£ / R	On 19/03/2018	20.14	Call	Foreign Exchange Future		2.55450	0.00255	2.64610	0.00265	2.554	35.11	0.01	0.00	0	500.00
£ / R	On 30/04/2018			Any day expiry		16.46380	16.46380	16.36880	16.36880		20.04	0.00	0.00	0	9.00
£ / R	On 18/06/2018			Foreign Exchange Future		16.60560	16.60560	16.50660	16.50660		19.92	0.00	0.00	0	12,967.00
£ / R	On 18/06/2018	17.50	Put	Foreign Exchange Future		1,321.14310	1.32114	1,392.86050	1.39286	1,321.143	21.21	0.65	0.00	0	500.00
£ / R	On 18/06/2018	20.40	Call	Foreign Exchange Future		67.63980	0.06764	59.96240	0.05996	67.640	24.39	0.07	0.00	0	500.00
£ / R	On 17/09/2018			Foreign Exchange Future		16.86840	16.86840	16.76340	16.76340		19.29	0.00	0.00	0	13,662.00
£ / R	On 14/12/2018			Foreign Exchange Future		17.12230	17.12230	17.01110	17.01110		18.85	0.00	0.00	0	898.00
£ / R	On 18/03/2019			Foreign Exchange Future		17.39500	17.39500	17.28220	17.28220		18.62	0.00	0.00	0	951.00
£ / R	On 14/06/2019			Foreign Exchange Future		17.64800	17.64800	17.53900	17.53900		18.48	0.00	0.00	0	3,115.00
¥ / R	On 19/03/2018			Foreign Exchange Future		0.10969	0.10969	0.10875	0.10875		18.52	0.00	0.00	0	8,261.00
¥ / R	On 18/06/2018			Foreign Exchange Future		0.11180	0.11180	0.11084	0.11084		12.73	0.00	0.00	0	0.00
¥ / R	On 17/09/2018			Foreign Exchange Future		0.11389	0.11389	0.11290	0.11290		12.89	0.00	0.00	0	0.00
¥ / R	On 14/06/2019			Foreign Exchange Future		0.12295	0.12295	0.12201	0.12201		14.01	0.00	0.00	0	0.00
€ / R	On 28/02/2018			Any day expiry		14.38130	14.38130	14.26220	14.26220		13.39	0.00	0.00	0	337.00
€ / R	On 28/02/2018	16.41	Put	Any day expiry		2,028.70000	2.02870	2,147.80000	2.14780	2,028.700	46.37	1.00	0.00	0	1,647.00
€ / R	On 15/03/2018			Any day expiry		14.42060	14.42060	14.30170	14.30170		12.60	0.00	0.00	0	63.00
€ / R	On 19/03/2018			Foreign Exchange Future		14.43280	14.43280	14.31240	14.31240		12.62	0.00	78,976,281.60	5,472	117,271.00
€ / R	On 19/03/2018	14.45	Put	Foreign Exchange Future		178.98820	0.17899	253.47650	0.25348	178.988	12.62	0.51	0.00	0	10,000.00
€ / R	On 19/03/2018	14.62	Put	Foreign Exchange Future		285.25570	0.28526	376.38100	0.37638	285.256	12.98	0.66	0.00	0	10,000.00
€ / R	On 19/03/2018	15.05	Put	Foreign Exchange Future		639.48170	0.63948	754.02380	0.75402	639.482	13.87	0.90	0.00	0	5,648.00
€ / R	On 19/03/2018	15.10	Put	Foreign Exchange Future		685.65420	0.68565	801.97500	0.80198	685.654	13.98	0.91	0.00	0	14,172.00
€ / R	On 19/03/2018	16.50	Call	Foreign Exchange Future		0.78540	0.00079	0.65590	0.00066	0.785	21.11	0.00	0.00	0	643.00
€ / R	On 19/03/2018	17.00	Call	Foreign Exchange Future		0.29680	0.00030	0.28200	0.00028	0.297	23.12	0.00	0.00	0	620.00
€ / R	On 29/03/2018			Any day expiry		14.46650	14.46650	14.33640	14.33640		12.73	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	On 11/04/2018	Any day expiry			14.50840		14.50840		14.37790	14.37790		12.68	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry			14.56630		14.56630		14.44870	14.44870		12.65	0.00	0.00	0	16.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.71610		14.71610		14.59450	14.59450		12.89	0.00	7,431,630.50	505	25,747.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	38.77240	0.03877			52.63320	0.05263	38.772	11.74	0.09	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	70.60610	0.07061			91.03520	0.09104	70.606	11.78	0.14	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	113.23070	0.11323			144.80290	0.14480	113.231	11.84	0.20	403,425.42	135	6,865.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	200.47440	0.20047			246.06910	0.24607	200.474	12.24	0.30	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	776.90640	0.77691			868.19870	0.86820	776.906	14.01	0.66	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	163.87880	0.16388			143.02670	0.14303	163.879	14.73	0.24	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,792.30820	1.79231		1,903.65580	1.90366	1,792.308		15.99	0.89	5,276,287.75	405	6,865.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	13.54830	0.01355			13.39050	0.01339	13.548	20.65	0.02	44,630.29	135	6,865.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	2.12780	0.00213			2.01840	0.00202	2.128	22.27	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			14.99710		14.99710		14.87070	14.87070		13.28	0.00	0.00	0	45,432.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	64.96050	0.06496			80.92360	0.08092	64.961	11.54	0.10	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	240.29010	0.24029			284.80140	0.28480	240.290	12.28	0.27	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,177.64300	1.17764		1,272.93390	1.27293	1,177.643		14.56	0.68	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	171.76260	0.17176			154.65230	0.15465	171.763	15.80	0.19	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	29.15840	0.02916			20.71950	0.02072	29.158	19.11	0.04	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.27350		15.27350		15.14150	15.14150		13.51	0.00	0.00	0	2,971.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.56370		15.56370		15.43140	15.43140		13.75	0.00	0.00	0	1,091.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.80340		15.80340		15.67770	15.67770		14.03	0.00	0.00	0	3,542.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.23000		93.23000		92.73000	92.73000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.17000		90.17000		89.64000	89.64000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			88.86000		88.86000		88.31000	88.31000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			90.99000		90.99000		90.44000	90.44000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.76000		94.76000		94.21000	94.21000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			93.27000		93.27000		92.71000	92.71000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			95.29000		95.29000		94.73000	94.73000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			98.99000		98.99000		98.42000	98.42000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			99.29000		99.29000		98.71000	98.71000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			94.43000		94.43000		93.83000	93.83000			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		99.90000	99.90000			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			100.46000		100.46000		100.43000	100.43000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.43000		99.43000		99.40000	99.40000			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			98.50000		98.50000		98.49000	98.49000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.84000		98.84000		98.81000	98.81000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.18000		99.18000		99.15000	99.15000			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
2Y STND	On 21/06/2019	Interest Rate Swap	99.50000	99.50000	99.50000	99.45000	99.45000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.83000	99.83000	99.83000	99.77000	99.77000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.71000	100.71000	100.71000	100.64000	100.64000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.40000	98.40000	98.40000	98.30000	98.30000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.68000	95.68000	95.68000	95.53000	95.53000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.83000	94.83000	94.83000	94.67000	94.67000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.95000	93.95000	93.95000	93.76000	93.76000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.04000	94.04000	94.04000	93.82000	93.82000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.17000	96.17000	96.17000	95.92000	95.92000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.23000	96.23000	96.23000	95.96000	95.96000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.34000	97.34000	97.34000	97.05000	97.05000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.47000	99.47000	99.47000	99.16000	99.16000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.65000	100.65000	100.65000	100.32000	100.32000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.67000	95.67000	95.67000	95.31000	95.31000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	591.18600	591.18600	591.18600	591.30400	591.30400				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	695.48200	695.48200	695.48200	695.62200	695.62200				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	637.37800	637.37800	637.37800	637.50500	637.50500				0.00	0.00	0	814.00
AU\$ / R	On 28/02/2018	Any day expiry	9.16850	9.16850	9.16850	9.09420	9.09420			12.55	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry	9.18590	9.18590	9.18590	9.11080	9.11080			12.00	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.19120	9.19120	9.19120	9.11510	9.11510			11.83	0.00	0.00	0	10,491.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.30940	9.30940	9.30940	9.23460	9.23460			11.97	0.00	186,188.00	20	5,422.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.42640	9.42640	9.42640	9.34870	9.34870			12.48	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.53780	9.53780	9.53780	9.45780	9.45780			13.04	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.76670	9.76670	9.76670	9.68720	9.68720			12.92	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.22880	9.22880	9.22880	9.16170	9.16170			12.88	0.00	0.00	0	700.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.35950	9.35950	9.35950	9.29360	9.29360			13.00	0.00	0.00	0	430.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.52170	12.52170	12.52170	12.41450	12.41450			12.09	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.78140	12.78140	12.78140	12.67200	12.67200			12.47	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.03810	13.03810	13.03810	12.92560	12.92560			12.97	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.05870	14.05870	14.05870	13.95290	13.95290			14.09	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.85890	1.85890	1.85890	1.83870	1.83870			12.62	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.87250	1.87250	1.87250	1.85260	1.85260			12.77	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.88590	1.88590	1.88590	1.86550	1.86550			13.57	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.92450	1.92450	1.92450	1.90510	1.90510			14.19	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	1.95650	1.95650	1.95650	1.93970	1.93970			13.80	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
DKK / R	On 18/06/2018	Foreign Exchange Future	1.99630	1.99630	1.97940	1.97940				14.14	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.03610	2.03610	2.01780	2.01780				14.13	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.23280	2.23280	2.21630	2.21630				15.53	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
ES33	On 03/05/2018	Bond Future	10.32117	79.57726	10.21970	80.22979					0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.40532	81.04981	10.30049	81.71415					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 03/05/2018	Bond Future	10.44019	83.33266	10.33353	84.13784					0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.52005	84.87456	10.41001	85.69433					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	634.03800	634.03800	634.16600	634.16600					0.00	0.00	0	617.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.50150	1.50150	1.48570	1.48570				13.55	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.52420	1.52420	1.50830	1.50830				13.45	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.54540	1.54540	1.52900	1.52900				14.35	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.65680	1.65680	1.64170	1.64170				15.41	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.09782	133.09782	133.09509	133.09509					0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	134.18748	134.18748	134.18457	134.18457					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 03/05/2018	Bond Future	101.20733	101.20733	101.20467	101.20467					0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	103.08551	103.08551	103.08268	103.08268					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 03/05/2018	Bond Future	104.40704	104.40704	104.40414	104.40414					0.00	0.00	0	6,055.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 02/08/2018	Bond Future	106.34458		106.34458		106.34155	106.34155			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 03/05/2018	Bond Future	127.53659		127.53659		127.93592	127.93592			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	128.35055		128.35055		128.75713	128.75713			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 03/05/2018	Bond Future	119.82983		119.82983		120.30172	120.30172			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	122.05370		122.05370		122.53400	122.53400			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	127.23812		127.23812		127.51138	127.51138			0.00	0.00	0	9,738.00
I2050	On 02/08/2018	Bond Future	127.86654		127.86654		128.14468	128.14468			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	254.27800		254.27800		254.59100	254.59100			0.00	0.00	0	1,145.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.09000		92.91000		7.09000	92.91000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	6.96000		93.04000		6.96000	93.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.82000		93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.66000		93.34000		6.66000	93.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.65000		93.35000		6.65000	93.35000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.67000		93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.72000		93.28000		6.72000	93.28000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.11510		0.11510		0.11380	0.11380			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.11480		0.11480		0.11330	0.11330			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11320		0.11320		0.11240	0.11240			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11180		0.11180		0.10940	0.10940			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.50650		1.50650		1.49150	1.49150		13.84	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.53090		1.53090		1.51600	1.51600		14.23	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.55530		1.55530		1.53980	1.53980			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.89580		1.89580		1.61080	1.61080		13.87	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	8.52640		8.52640		8.49240	8.49240		13.08	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.63000		8.63000		8.59760	8.59760		13.24	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	8.73270		8.73270		8.69870	8.69870		13.64	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.33570		9.33570		9.31190	9.31190		14.18	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.23670		1.23670		1.22440	1.22440			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.24590		1.24590		1.23560	1.23560			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.25370		1.25370		1.24310	1.24310			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.33490		1.33490		1.32520	1.32520			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 19/03/2018	Foreign Exchange Future			1.39060		1.39060		1.39740	1.39740			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.39640		1.39640		1.40290	1.40290			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.40190		1.40190		1.40830	1.40830			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.22890		1.22890		1.23200	1.23200			0.00	18,433.50	15	190.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23750		1.23750		1.24040	1.24040			0.00	0.00	0	25.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24640		1.24640		1.24930	1.24930			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.11660		9.11660	0.10929	9.19520	9.19520		15.32	0.00	0.00	0	6,000.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future	9.07	Call	1,562.35270		0.15624	0.10929	2,045.46140	0.20455	1,562.353	15.50	0.56	0.00	0	11,700.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.94430		8.94430	0.10929	9.02180	9.02180		16.28	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,957.93760		0.29579	0.10929	2,685.13010	0.26851	2,957.938	16.43	0.46	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.78040		8.78040	0.10929	8.85770	8.85770		16.79	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.11114		118.57350		8.01855	119.19522		6.39	0.00	64,622,557.50	545	200,813.00
R186	On 03/05/2018	Bond Future	7.85	Call	546.07000		0.54607		756.42000	0.75642	546.070	6.13	0.29	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.00	Call	920.42000		0.92042		1,210.13000	1.21013	920.420	6.29	0.41	231,966,802.08	4,745	7.00
R186	On 03/05/2018	Bond Future	8.35	Put	684.09000		0.68409		517.93000	0.51793	684.090	6.70	0.31	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	594.93000		0.59493		447.26000	0.44726	594.930	6.76	0.28	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.40	Call	2,506.51000		2.50651		2,980.56000	2.98056	2,506.510	6.76	0.72	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.45	Call	2,754.14000		2.75414		0.00000	0.00000	2,754.140	6.83	0.75	422,905,462.29	4,745	4,745.00
R186	On 03/05/2018	Bond Future	8.50	Put	446.22000		0.44622		330.97000	0.33097	446.220	6.89	0.22	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	151.62000		0.15162		108.11000	0.10811	151.620	7.34	0.09	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,632.00000		7.63200		8,244.86000	8.24486	7,632.000	7.65	0.98	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	3.11000		0.00311		1.96000	0.00196	3.110	7.65	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	2.62000		0.00262		1.64000	0.00164	2.620	7.65	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.13808		115.46730		8.04148	116.10024		6.89	0.00	0.00	0	191.00
R186	On 02/08/2018	Bond Future	7.50	Call	495.96000		0.49596		635.03000	0.63503	495.960	6.26	0.19	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,467.82000		2.46782		2,846.39000	2.84639	2,467.820	6.94	0.56	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.16067		117.63628		8.05949	118.28293		6.85	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,972.72000		1.97272		2,269.70000	2.26970	1,972.720	6.61	0.43	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,724.53000		3.72453		4,143.15000	4.14315	3,724.530	6.99	0.62	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	801.47000		0.80147		688.78000	0.68878	801.470	7.60	0.19	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 03/05/2018	Bond Future			305.90449		305.90449		305.89994	305.89994			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 03/05/2018	Bond Future			238.76293		238.76293		239.19358	239.19358		4.60	0.00	0.00	0	23,064.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future		7.44777	102.64038		7.38500	102.89276		4.02	0.00	0.00	0	66,772.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.17000	0.00017	0.12000	0.00012	0.170	4.71	0.00	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 03/05/2018	Bond Future		8.55833	98.03967		8.47157	98.65948		8.62	0.00	0.00	0	90,395.00
R2030	On 02/08/2018	Bond Future		8.59680	95.84819		8.50702	96.47920		9.33	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	2,020.12000	2.02012	2,337.88000	2.33788	2,020.120	9.22	0.47	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,646.78000	3.64678	4,076.45000	4.07645	3,646.780	9.78	0.65	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	600.24000	0.60024	508.20000	0.50820	600.240	10.61	0.16	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 03/05/2018	Bond Future		8.76929	96.71712		8.67760	97.42808		9.76	0.00	0.00	0	62,007.00
R2032	On 02/08/2018	Bond Future		8.80814	98.50678		8.71355	99.23059		10.11	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 03/05/2018	Bond Future		8.88284	101.57372		8.78106	102.45932		13.54	0.00	0.00	0	66,738.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,835.31000	1.83531	2,264.20000	2.26420	1,835.310	13.78	0.43	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	1,074.26000	1.07426	857.45000	0.85745	1,074.260	13.66	0.29	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future		8.92102	103.45331		8.81620	104.35499		14.29	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 03/05/2018	Bond Future		8.97131	98.01600		8.86960	98.90762		11.25	0.00	312,376,992.00	3,187	48,380.00
R2037	On 02/08/2018	Bond Future		9.01402	95.57374		8.90932	96.48153		12.20	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 03/05/2018	Bond Future		6.33786	104.01805		6.19659	104.10383		0.37	0.00	0.00	0	22,162.00
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 03/05/2018	Bond Future		9.02104	102.18795		8.91428	103.20429		11.86	0.00	30,656,385.00	300	40,145.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,913.20000	1.91320	2,471.31000	2.47131	1,913.200	11.68	0.49	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	8,774.60000	8.77460	9,740.48000	9.74048	8,774.600	13.94	0.94	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future		9.06338	99.57244		8.95355	100.60736		12.86	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 03/05/2018	Bond Future		9.05000	99.34548		8.93820	100.43715		12.55	0.00	15,299,203.92	154	23,703.00
R2044	On 02/08/2018	Bond Future		9.09086	96.80261		8.97597	97.91418		13.62	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 03/05/2018	Bond Future		9.02071	98.83328		8.90897	99.96667		13.09	0.00	7,906,662.40	80	91,404.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			6.61020		103.25547		6.49719	103.43483		1.04	0.00	74,343,938.40	720	25,610.00
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 03/05/2018	Bond Future			6.98534		100.08377		6.88317	100.34711		2.18	0.00	0.00	0	35,989.00
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 03/05/2018	Bond Future			8.88689		77.22559		8.78527	77.97456		11.75	0.00	0.00	0	80,834.00
R209	On 03/05/2018	Bond Future	8.95	Call	1,752.28000		1.75228		2,209.97000	2.20997	1,752.280	11.66	0.56	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,883.45000		2.88345		3,453.95000	3.45395	2,883.450	12.20	0.72	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	3,470.89000		3.47089		4,080.87000	4.08087	3,470.890	12.46	0.78	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	335.77000		0.33577		243.71000	0.24371	335.770	12.85	0.15	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	6,104.80000		6.10480		6,809.36000	6.80936	6,104.800	13.50	0.92	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	143.76000		0.14376		101.68000	0.10168	143.760	13.55	0.07	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	73.83000		0.07383		51.47000	0.05147	73.830	14.08	0.04	13,612.67	5	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	30.89000		0.03089		20.84000	0.02084	30.890	14.08	0.02	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	3.01000		0.00301		1.88000	0.00188	3.010	14.08	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.92247		78.65457		8.81810	79.41719		12.25	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	9.66	Call	5,953.50000		5.95350		6,572.81000	6.57281	5,953.500	13.48	0.79	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	346.59000		0.34659		282.29000	0.28229	346.590	14.11	0.10	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	87.33000		0.08733		68.27000	0.06827	87.330	14.11	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.95690		76.98319		8.84948	77.76138		12.85	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			188.03798		188.03798		188.03342	188.03342			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 03/05/2018	Bond Future			155.42174		155.42174		155.42016	155.42016			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 03/05/2018	Bond Future			8.63975		88.73732		8.55315	89.34598		9.48	0.00	0.00	0	45,747.00

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
R213	On 02/08/2018	Bond Future		8.67351	90.37940		8.58418	90.99905		9.86	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 03/05/2018	Bond Future		8.99553	77.18731		8.88890	78.02290		12.68	0.00	0.00	0	47,218.00
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		21,637.36000	21,637.36000		21,440.45000	21,440.45000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future		8.89340	8.89340		8.81830	8.81830		11.98	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future		9.02270	9.02270		8.94940	8.94940		12.18	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future		9.14980	9.14980		9.07420	9.07420		12.43	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		9.83180	9.83180		9.76480	9.76480		13.50	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future		3.07870	3.07870		3.05250	3.05250		11.18	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future		3.03750	3.03750		3.01200	3.01200		11.68	0.00	5,589,000.00	1,840	6,380.00
TRY / R	On 17/09/2018	Foreign Exchange Future		2.99660	2.99660		2.96920	2.96920		12.20	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		2.96100	2.96100		2.93190	2.93190		13.43	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future		1.19940	1.19940		1.18390	1.18390			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future		1.18300	1.18300		1.17340	1.17340			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future		1.16500	1.16500		1.17210	1.17210			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
<b>Total for Derivatives :</b>												<b>7,448,880,629.20</b>	<b>673,656</b>	<b>7 181 494.00</b>
<b>Grand Total:</b>												<b>7,448,880,629.20</b>	<b>673,656</b>	<b>7 181 494.00</b>