



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/02/2018

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 28/02/2018	Any day expiry	11.76130	11.76130		11.71510	11.71510		14.82	0.00	48,691,782.00	4,140	0.00	
\$ / R	On 01/03/2018	Any day expiry	11.76310	11.76310		11.71510	11.71510		14.40	0.00	0.00	0	0.00	
\$ / R	On 02/03/2018	Any day expiry	11.76310	11.76310		11.71510	11.71510		14.15	0.00	0.00	0	0.00	
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,636.90850	1.63691	1,684.91700	1.68492	1,636.909	46.71	1.00	0.00	0	100,000.00
\$ / R	On 09/03/2018	Any day expiry	11.77380	11.77380		11.72730	11.72730		13.31	0.00	0.00	0	0.00	
\$ / R	On 09/03/2018	Any day expiry	11.80	Call	87.90760	0.08791	77.25980	0.07726	87.908	13.61	0.46	0.00	0	20,000.00
\$ / R	On 15/03/2018	Any day expiry	11.78430	11.78430		11.73770	11.73770		13.51	0.00	17,339,720.00	1,472	6,178.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	11.79120	11.79120		11.74460	11.74460		13.43	0.00	1,014,762,463.20	86,061	736,179.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	11.45	Put	32.00780	0.03201	41.00100	0.04100	32.008	13.42	0.16	0.00	0	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	41.59810	0.04160	53.07260	0.05307	41.598	13.42	0.20	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	67.15830	0.06716	84.44840	0.08445	67.158	13.42	0.29	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.67	Put	90.79330	0.09079	112.61050	0.11261	90.793	13.42	0.36	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.68	Put	94.58550	0.09459	117.06500	0.11707	94.585	13.42	0.37	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.72	Put	110.83160	0.11083	135.97010	0.13597	110.832	13.42	0.42	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	148.58510	0.14859	180.31880	0.18032	148.585	13.43	0.50	0.00	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	272.93630	0.27294	312.02940	0.31203	272.936	14.18	0.69	0.00	0	40,000.00

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	12.00	Put	280.38210	0.28038		319.76780	0.31977	280.382	14.22	0.70	0.00	0	227,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.20	Put	443.39290	0.44339		486.94470	0.48694	443.393	15.02	0.84	0.00	0	32,520.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.25	Put	487.46770	0.48747		531.65670	0.53166	487.468	15.22	0.86	0.00	0	3,750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.36	Put	587.65730	0.58766		632.87330	0.63287	587.657	15.66	0.90	0.00	0	20,880.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.40	Put	624.97160	0.62497		670.51570	0.67052	624.972	15.82	0.92	0.00	0	2,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.47	Call	12.43240	0.01243		11.73120	0.01173	12.432	16.12	0.07	0.00	0	750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.50	Put	719.90830	0.71991		765.92580	0.76593	719.908	16.25	0.94	0.00	0	25,380.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.55	Call	9.20970	0.00921		8.78910	0.00879	9.210	16.47	0.05	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Put	914.07100	0.91407		960.54310	0.96054	914.071	17.12	0.97	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Call	5.27100	0.00527		5.14310	0.00514	5.271	17.12	0.03	0.00	0	11,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.82	Put	1,032.19690	1.03220		1,078.77580	1.07878	1,032.197	17.64	0.98	0.00	0	10,323.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.94	Put	1,151.00800	1.15101		1,197.63510	1.19764	1,151.008	18.16	0.99	0.00	0	5,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.95	Call	2.13110	0.00213		2.16070	0.00216	2.131	18.21	0.01	0.00	0	13,200.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Call	1.78670	0.00179		1.84910	0.00185	1.787	18.42	0.01	0.00	0	41,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Put	1,210.58670	1.21059		1,257.24910	1.25725	1,210.587	18.42	0.99	0.00	0	80,146.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Call	0.94920	0.00095		1.01720	0.00102	0.949	19.41	0.01	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Put	1,409.74920	1.40975		1,456.41720	1.45642	1,409.749	19.41	0.99	0.00	0	373.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.22	Put	1,429.69310	1.42969		1,476.36030	1.47636	1,429.693	19.50	0.99	0.00	0	15,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.25	Put	1,459.61570	1.45962		1,506.28160	1.50628	1,459.616	19.65	1.00	0.00	0	2,478.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.32	Put	1,529.46270	1.52946		1,576.12470	1.57612	1,529.463	19.99	1.00	0.00	0	7,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.35	Call	0.60720	0.00061		0.66740	0.00067	0.607	20.14	0.00	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.38	Put	1,589.35700	1.58936		1,636.01520	1.63602	1,589.357	20.29	1.00	0.00	0	2,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.40	Put	1,609.32600	1.60933		1,655.98290	1.65598	1,609.326	20.39	1.00	0.00	0	7,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Put	1,709.19790	1.70920		1,755.84810	1.75585	1,709.198	20.88	1.00	0.00	0	17,750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Call	0.39790	0.00040		0.44810	0.00045	0.398	20.88	0.00	0.00	0	35,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.60	Put	1,809.10420	1.80910		1,855.74800	1.85575	1,809.104	21.37	1.00	0.00	0	98,694.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.66	Call	0.26020	0.00026		0.30050	0.00030	0.260	21.66	0.00	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.70	Call	0.23500	0.00024		0.27300	0.00027	0.235	21.86	0.00	0.00	0	25,150.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.74	Put	1,949.01260	1.94901		1,995.64840	1.99565	1,949.013	22.06	1.00	0.00	0	20,880.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.76	Call	0.20230	0.00020		0.23710	0.00024	0.202	22.15	0.00	0.00	0	4,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.79	Call	0.18800	0.00019		0.22130	0.00022	0.188	22.30	0.00	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.84	Put	2,048.96660	2.04897		2,095.59760	2.09560	2,048.967	22.55	1.00	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.91	Put	2,118.94130	2.11894		2,165.56930	2.16557	2,118.941	22.89	1.00	0.00	0	7,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Call	0.13490	0.00013		0.16210	0.00016	0.135	22.99	0.00	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Put	2,138.93490	2.13893		2,185.56210	2.18556	2,138.935	22.99	1.00	0.00	0	10,323.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.95	Put	2,158.92890	2.15893		2,205.55530	2.20556	2,158.929	23.09	1.00	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.98	Put	2,188.92050	2.18892		2,235.54570	2.23555	2,188.920	23.24	1.00	0.00	0	200.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.00	Call	0.11520	0.00012		0.13970	0.00014	0.115	23.33	0.00	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.02	Call	0.11020	0.00011		0.13400	0.00013	0.110	23.43	0.00	0.00	0	55.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.05	Put	2,258.90320	2.25890		2,305.52590	2.30553	2,258.903	23.58	1.00	0.00	0	500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.07	Call	0.09880	0.00010		0.12090	0.00012	0.099	23.68	0.00	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.12	Call	0.08870	0.00009		0.11350	0.00011	0.089	23.92	0.00	0.00	0	4,951.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.16	Put	2,368.88330	2.36888		2,415.51310	2.41551	2,368.883	24.16	1.00	0.00	0	750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.18	Put	2,388.88360	2.38888		2,435.51290	2.43551	2,388.884	24.33	1.00	0.00	0	41,000.00

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	14.20	Call	0.08390	0.00008	0.11270	0.00011	0.084	24.51	0.00	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,428.88420	2.42888	2,475.51260	2.47551	2,428.884	24.69	1.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	0.08850	0.00009	0.11230	0.00011	0.088	26.64	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	0.08870	0.00009	0.11230	0.00011	0.089	26.73	0.00	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,698.88970	2.69889	2,745.51250	2.74551	2,698.890	27.08	1.00	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	0.08990	0.00009	0.11260	0.00011	0.090	27.17	0.00	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,708.88990	2.70889	2,755.51260	2.75551	2,708.890	27.17	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,728.89040	2.72889	2,775.51270	2.77551	2,728.890	27.35	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	0.09090	0.00009	0.11290	0.00011	0.091	27.53	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	0.09170	0.00009	0.11310	0.00011	0.092	27.79	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	0.09250	0.00009	0.11340	0.00011	0.093	28.06	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	0.09680	0.00010	0.11530	0.00012	0.097	29.39	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	0.10040	0.00010	0.11720	0.00012	0.100	30.37	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	0.10180	0.00010	0.11800	0.00012	0.102	30.72	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	0.10220	0.00010	0.11820	0.00012	0.102	30.81	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	0.10550	0.00011	0.12010	0.00012	0.106	31.61	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	0.10990	0.00011	0.12290	0.00012	0.110	32.58	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	0.11630	0.00012	0.12710	0.00013	0.116	33.91	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	0.08520	0.00009	0.07780	0.00008	0.085	34.71	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	0.07500	0.00008	0.06860	0.00007	0.075	34.71	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.06000	0.00006	0.05490	0.00005	0.060	34.71	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.04070	0.00004	0.03730	0.00004	0.041	34.71	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.01460	0.00001	0.01340	0.00001	0.015	34.71	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.00850	0.00001	0.00780	0.00001	0.009	34.71	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.79650	11.79650	11.74970	11.74970		13.59	0.00	0.00	0	30,000.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	85.41110	0.08541	77.04790	0.07705	85.411	14.41	0.32	0.00	0	20,000.00
\$ / R	On 28/03/2018	Any day expiry			11.80700	11.80700	11.76010	11.76010		13.61	0.00	0.00	0	0.00
\$ / R	On 28/03/2018	Any day expiry	11.66	Call	255.28110	0.25528	231.47510	0.23148	255.281	13.26	0.64	0.00	0	50,000.00
\$ / R	On 29/03/2018	Any day expiry			11.80870	11.80870	11.76180	11.76180		13.65	0.00	0.00	0	1,199.00
\$ / R	On 29/03/2018	Any day expiry	11.76	Put	156.24120	0.15624	0.00000	0.00000	156.241	13.55	0.45	2,899,541.11	546	546.00
\$ / R	On 29/03/2018	Any day expiry	11.87	Call	156.33510	0.15634	0.00000	0.00000	156.335	13.92	0.46	2,937,980.97	546	546.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	6.11860	0.00612	5.66960	0.00567	6.119	17.58	0.03	0.00	0	4,000.00
\$ / R	On 06/04/2018	Any day expiry			11.82230	11.82230	11.77530	11.77530		13.55	0.00	59,087,500.00	5,000	0.00
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	319.87790	0.31988	293.96190	0.29396	319.878	13.15	0.68	0.00	0	120,000.00
\$ / R	On 16/04/2018	Any day expiry			11.83860	11.83860	11.79150	11.79150		13.61	0.00	0.00	0	54.00
\$ / R	On 24/04/2018	Any day expiry			11.85170	11.85170	11.80450	11.80450		13.63	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.85330	11.85330	11.80610	11.80610		13.63	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,148.42610	3.14843	3,195.80070	3.19580	3,148.426	23.06	0.99	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.70180	0.00070	0.71250	0.00071	0.702	25.25	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			11.86140	11.86140	11.81420	11.81420		13.58	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	183.01940	0.18302	205.36900	0.20537	183.019	13.31	0.39	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	177.71850	0.17772	164.67830	0.16468	177.718	14.39	0.38	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,945.37390	1.94537	1,992.09140	1.99209	1,945.374	17.97	0.98	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	1.99660	0.00200	2.17430	0.00217	1.997	23.66	0.01	0.00	0	500.00

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\$ / R	On 30/04/2018	Any day expiry	15.66	Call	1.14730	0.00115	1.14490	0.00114	1.147	24.53	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			11.86470	11.86470	11.81670	11.81670		13.60	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	109.82970	0.10983	0.00000	0.00000	109.830	12.98	0.27	6,432,521.52	2,000	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	298.60820	0.29861	0.00000	0.00000	298.608	13.51	0.55	12,996,006.66	2,000	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	95.02990	0.09503	0.00000	0.00000	95.030	15.67	0.22	5,222,583.60	2,000	2,000.00
\$ / R	On 09/05/2018	Any day expiry			11.87590	11.87590	11.82860	11.82860		13.74	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	938.89990	0.93890	980.49800	0.98050	938.900	16.26	0.83	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,993.23180	1.99323	2,039.60500	2.03960	1,993.232	17.87	0.97	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	1.70060	0.00170	1.71120	0.00171	1.701	23.59	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			11.87910	11.87910	11.83180	11.83180		13.78	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			11.88390	11.88390	11.83660	11.83660		13.72	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	947.73880	0.94774	989.00080	0.98900	947.739	16.21	0.82	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,620.04980	2.62005	2,667.45380	2.66745	2,620.050	18.96	0.99	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	1.54150	0.00154	1.55920	0.00156	1.542	23.11	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			11.88550	11.88550	11.83820	11.83820		13.74	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	18.80420	0.01880	21.24730	0.02125	18.804	12.58	0.06	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	203.67870	0.20368	225.39600	0.22540	203.679	13.37	0.39	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	188.04550	0.18805	175.25840	0.17526	188.045	14.65	0.36	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			11.89030	11.89030	11.84300	11.84300		13.79	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	370.18390	0.37018	400.43450	0.40043	370.184	14.09	0.54	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			11.91120	11.91120	11.86370	11.86370		13.77	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,915.45830	1.91546	1,960.86030	1.96086	1,915.458	18.22	0.94	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	2.74900	0.00275	2.49360	0.00249	2.749	20.57	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	1.12850	0.00113	1.00550	0.00101	1.128	20.60	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			11.93930	11.93930	11.89170	11.89170		13.96	0.00	66,191,479.20	5,544	225,798.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	42.28960	0.04229	49.47570	0.04948	42.290	12.31	0.11	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	77.19370	0.07719	87.27130	0.08727	77.194	12.62	0.17	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	703.34190	0.70334	668.65660	0.66866	703.342	12.86	0.77	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	634.08060	0.63408	601.60970	0.60161	634.081	13.04	0.73	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	161.94340	0.16194	178.20480	0.17820	161.943	13.14	0.29	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	482.02380	0.48202	455.27440	0.45527	482.024	13.50	0.62	440,309.02	60	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	265.94100	0.26594	287.92800	0.28793	265.941	13.59	0.40	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	275.55910	0.27556	298.00050	0.29800	275.559	13.63	0.41	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	342.63420	0.34263	367.94610	0.36795	342.634	13.87	0.47	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	339.68700	0.33969	320.47570	0.32048	339.687	14.09	0.49	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	400.38700	0.40039	428.77570	0.42878	400.387	14.09	0.51	3,041,550.46	500	22,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	476.42370	0.47642	507.15270	0.50715	476.424	14.40	0.56	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	489.65000	0.48965	520.74870	0.52075	489.650	14.45	0.57	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	288.95000	0.28895	272.44870	0.27245	288.950	14.45	0.43	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	496.32010	0.49632	527.60020	0.52760	496.320	14.48	0.57	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	257.30290	0.25730	242.55690	0.24256	257.303	14.71	0.39	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	565.03340	0.56503	598.05620	0.59806	565.033	14.73	0.61	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	600.69340	0.60069	634.52960	0.63453	600.693	14.86	0.63	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	674.42260	0.67442	709.77650	0.70978	674.423	15.12	0.66	0.00	0	12,603.00

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	12.50	Call	190.40020	0.19040		179.52510	0.17953	190.400	15.38	0.31	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	751.10020	0.75110		787.82510	0.78783	751.100	15.38	0.69	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	953.03750	0.95304		992.14030	0.99214	953.038	15.99	0.76	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,132.48400	1.13248		1,173.27570	1.17328	1,132.484	16.49	0.81	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	106.81250	0.10681		100.28080	0.10028	106.813	16.59	0.19	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,167.51250	1.16751		1,208.58080	1.20858	1,167.513	16.59	0.81	4,820,927.40	500	22,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,211.63330	1.21163		1,253.03340	1.25303	1,211.633	16.71	0.82	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,318.73150	1.31873		1,360.39410	1.36039	1,318.731	16.98	0.84	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,345.55780	1.34556		1,387.41010	1.38741	1,345.558	17.04	0.85	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,435.80250	1.43580		1,478.23940	1.47824	1,435.803	17.22	0.86	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	70.66650	0.07067		65.77240	0.06577	70.666	17.30	0.13	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,582.54000	1.58254		1,625.78690	1.62579	1,582.540	17.50	0.88	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,601.06310	1.60106		1,644.40170	1.64440	1,601.063	17.54	0.89	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,619.62320	1.61962		1,663.05140	1.66305	1,619.623	17.57	0.89	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,750.50260	1.75050		1,794.50510	1.79451	1,750.503	17.82	0.91	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,854.38900	1.85439		1,898.78350	1.89878	1,854.389	18.02	0.92	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,901.88070	1.90188		1,946.43690	1.94644	1,901.881	18.11	0.92	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,911.39720	1.91140		1,955.98590	1.95599	1,911.397	18.13	0.92	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,930.44940	1.93045		1,975.09990	1.97510	1,930.449	18.16	0.92	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,939.98390	1.93998		1,984.66490	1.98466	1,939.984	18.18	0.92	5,484,006.90	500	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,997.31410	1.99731		2,042.16970	2.04217	1,997.314	18.29	0.93	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,093.28920	2.09329		2,138.41290	2.13841	2,093.289	18.46	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,189.74030	2.18974		2,235.10280	2.23510	2,189.740	18.64	0.94	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,335.18510	2.33519		2,380.85850	2.38086	2,335.185	18.91	0.95	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	16.74580	0.01675		14.94060	0.01494	16.746	19.18	0.03	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	12.77040	0.01277		11.25580	0.01126	12.770	19.27	0.03	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	10.97100	0.01097		9.59990	0.00960	10.971	19.32	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	8.20150	0.00820		7.07170	0.00707	8.201	19.41	0.02	109,461.60	500	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	6.92120	0.00692		5.91360	0.00591	6.921	19.46	0.02	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	6.60720	0.00661		5.63080	0.00563	6.607	19.48	0.02	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	5.83560	0.00584		4.93880	0.00494	5.836	19.52	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	5.15230	0.00515		4.32930	0.00433	5.152	19.56	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	4.20500	0.00421		3.49040	0.00349	4.205	19.62	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	3.76780	0.00377		3.08170	0.00308	3.768	19.66	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	3.59440	0.00359		2.91690	0.00292	3.594	19.67	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	2.25770	0.00226		1.79850	0.00180	2.258	19.68	0.01	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.13390	0.00113		0.88470	0.00088	1.134	19.68	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.74460	0.00074		0.57360	0.00057	0.745	19.68	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.70260	0.00070		0.54040	0.00054	0.703	19.68	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.60160	0.00060		0.46050	0.00046	0.602	19.68	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.56740	0.00057		0.43360	0.00043	0.567	19.68	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.43960	0.00044		0.33340	0.00033	0.440	19.68	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.25670	0.00026		0.19150	0.00019	0.257	19.68	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.21840	0.00022		0.16220	0.00016	0.218	19.68	0.00	3,849.48	500	3,500.00

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	17.21	Call	0.14230	0.00014	0.10430	0.00010	0.142	19.68	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.10010	0.00010	0.07260	0.00007	0.100	19.68	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			11.95640	11.95640	11.90870	11.90870		14.04	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,894.95850	1.89496	1,939.21070	1.93921	1,894.959	18.07	0.91	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	3.73610	0.00374	2.98860	0.00299	3.736	19.11	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.59160	0.00159	1.23810	0.00124	1.592	19.11	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			11.96110	11.96110	11.91340	11.91340		14.01	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			11.96730	11.96730	11.91960	11.91960		14.05	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	460.26370	0.46026	488.88810	0.48889	460.264	14.33	0.52	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	71.15160	0.07115	66.61800	0.06662	71.152	17.65	0.12	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	61.97430	0.06197	57.98220	0.05798	61.974	17.88	0.11	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			11.98900	11.98900	11.94130	11.94130		14.18	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			11.99520	11.99520	11.94750	11.94750		14.17	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	2,246.05650	2.24606	2,290.67570	2.29068	2,246.056	18.47	0.92	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,494.32820	2.49433	2,538.51700	2.53852	2,494.328	18.82	0.93	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	6.36820	0.00637	4.81270	0.00481	6.368	18.78	0.01	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	4.53520	0.00454	3.37000	0.00337	4.535	18.78	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			11.99680	11.99680	11.94900	11.94900		14.18	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.00610	12.00610	11.95830	11.95830		14.18	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,875.05890	1.87506	1,918.20610	1.91821	1,875.059	17.77	0.88	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	9.20220	0.00920	7.85890	0.00786	9.202	19.60	0.02	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	4.56150	0.00456	3.82780	0.00383	4.561	19.60	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.01700	12.01700	11.96920	11.96920		14.19	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	644.40730	0.64441	675.42290	0.67542	644.407	14.87	0.58	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,926.44980	1.92645	1,969.54920	1.96955	1,926.450	17.80	0.88	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	7.93490	0.00793	6.89400	0.00689	7.935	20.02	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.02630	12.02630	11.97850	11.97850		14.27	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.05420	12.05420	12.00640	12.00640		14.29	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,858.68550	1.85869	1,900.67850	1.90068	1,858.685	17.53	0.85	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	18.06840	0.01807	16.43510	0.01644	18.068	20.38	0.03	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	10.00950	0.01001	9.03180	0.00903	10.010	20.38	0.02	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.08050	12.08050	12.03210	12.03210		14.39	0.00	145,533,783.50	12,047	38,440.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	231.99590	0.23200	248.00340	0.24800	231.996	13.35	0.29	155,533,156.48	45,002	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	338.54900	0.33855	358.73400	0.35873	338.549	13.79	0.37	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	387.45820	0.38746	409.28400	0.40928	387.458	13.96	0.41	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	865.28800	0.86529	898.76420	0.89876	865.288	15.37	0.63	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	894.77560	0.89478	928.74250	0.92874	894.776	15.44	0.63	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	1,047.35960	1.04736	1,083.34890	1.08335	1,047.360	15.83	0.68	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,373.86190	1.37386	1,413.05210	1.41305	1,373.862	16.61	0.75	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	196.83820	0.19684	187.28330	0.18728	196.838	16.70	0.24	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	148.11950	0.14812	140.77800	0.14078	148.120	17.21	0.19	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	27.19000	0.02719	24.75010	0.02475	27.190	20.45	0.04	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	25.31120	0.02531	23.01420	0.02301	25.311	20.45	0.04	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	22.83600	0.02284	20.73050	0.02073	22.836	20.45	0.03	0.00	0	750.00

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	16.29	Call	19.54340	0.01954	17.69880	0.01770	19.543	20.45	0.03	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.09740	12.09740	12.04870	12.04870		14.42	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,846.87820	1.84688	1,888.56130	1.88856	1,846.878	17.39	0.82	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	25.08530	0.02509	22.74080	0.02274	25.085	20.53	0.04	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	14.44180	0.01444	12.97440	0.01297	14.442	20.53	0.02	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.13900	12.13900	12.08930	12.08930		14.52	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.14520	12.14520	12.09530	12.09530		14.51	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.14830	12.14830	12.09830	12.09830		14.53	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,834.39180	1.83439	1,876.15630	1.87616	1,834.392	17.25	0.80	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	31.75620	0.03176	29.71250	0.02971	31.756	20.38	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	19.29790	0.01930	17.98050	0.01798	19.298	20.38	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.15600	12.15600	12.10590	12.10590		14.52	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	441.36780	0.44137	464.23890	0.46424	441.368	14.11	0.40	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,884.60750	1.88461	1,926.70820	1.92671	1,884.608	17.29	0.80	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	24.86090	0.02486	23.21830	0.02322	24.861	20.35	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.16830	12.16830	12.11790	12.11790		14.51	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.17290	12.17290	12.12240	12.12240		14.53	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	92.77810	0.09278	99.39150	0.09939	92.778	12.99	0.13	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	337.54650	0.33755	357.69390	0.35769	337.547	13.76	0.34	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	296.91060	0.29691	286.07560	0.28608	296.911	16.35	0.30	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.19450	12.19450	12.14350	12.14350		14.61	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,823.84580	1.82385	1,866.14640	1.86615	1,823.846	17.12	0.78	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	36.58300	0.03658	33.97470	0.03397	36.583	20.24	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	21.93580	0.02194	20.25480	0.02025	21.936	20.24	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.21110	12.21110	12.16000	12.16000		14.60	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,693.22670	1.69323	1,734.56250	1.73456	1,693.227	16.87	0.75	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	84.47460	0.08447	80.74030	0.08074	84.475	19.89	0.09	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.21560	12.21560	12.16450	12.16450		14.61	0.00	0.00	0	18,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	338.17560	0.33818	358.05980	0.35806	338.176	13.74	0.32	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	528.65920	0.52866	509.13400	0.50913	528.659	15.08	0.46	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,139.88520	1.13989	1,176.72770	1.17673	1,139.885	15.82	0.64	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	385.86580	0.38587	371.98850	0.37199	385.866	15.89	0.36	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	234.98830	0.23499	225.89880	0.22590	234.988	17.06	0.23	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	124.29700	0.12430	119.44420	0.11944	124.297	18.53	0.13	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	75.31980	0.07532	70.61940	0.07062	75.320	20.16	0.08	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	27.16810	0.02717	25.18220	0.02518	27.168	20.16	0.03	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.24110	12.24110	12.18990	12.18990		14.67	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,814.88640	1.81489	1,855.88880	1.85589	1,814.886	17.00	0.76	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	41.57590	0.04158	38.06350	0.03806	41.576	20.11	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	25.04810	0.02505	22.74220	0.02274	25.048	20.11	0.03	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.30700	12.30700	12.25570	12.25570		14.75	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.35680	12.35680	12.30480	12.30480		14.85	0.00	0.00	0	400.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.49120	12.49120	12.43510	12.43510		15.19	0.00	0.00	0	869.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.76910	12.76910	12.70440	12.70440		15.56	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	87.07500	0.08707	80.75120	0.08075	87.075	20.24	0.06	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.07630	13.07630	13.00950	13.00950		16.14	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.15970	13.15970	13.09370	13.09370		16.26	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.24680	13.24680	13.18160	13.18160		16.54	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			11.79120	11.79120	11.74460	11.74460		13.43	0.00	1,627,185.60	138	472.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			11.93930	11.93930	11.89170	11.89170		13.96	0.00	1,193,930.00	100	148.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.08050	12.08050	12.03210	12.03210		14.39	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.21560	12.21560	12.16450	12.16450		14.61	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.49120	12.49120	14.01440	14.01440		15.19	0.00	0.00	0	0.00
£ / R	On 01/03/2018	Any day expiry			16.24360	16.24360	16.28200	16.28200		26.44	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			16.27920	16.27920	16.32070	16.32070		22.09	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			16.29110	16.29110	16.33260	16.33260		21.32	0.00	98,805,521.50	6,065	195,392.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	816.04620	0.81605	789.57010	0.78957	816.046	23.40	0.78	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	4.15560	0.00416	5.17060	0.00517	4.156	29.18	0.01	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	2.23080	0.00223	2.55450	0.00255	2.231	35.88	0.01	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry			16.42300	16.42300	16.46380	16.46380		19.98	0.00	0.00	0	9.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.56460	16.56460	16.60560	16.60560		19.87	0.00	8,365,123.00	505	12,967.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	1,345.63020	1.34563	1,321.14310	1.32114	1,345.630	21.24	0.66	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	62.32930	0.06233	67.63980	0.06764	62.329	24.30	0.07	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			16.82690	16.82690	16.86840	16.86840		19.30	0.00	0.00	0	13,662.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.08450	17.08450	17.12230	17.12230		18.85	0.00	0.00	0	898.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.35870	17.35870	17.39500	17.39500		18.59	0.00	0.00	0	951.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.61940	17.61940	17.64800	17.64800		18.52	0.00	0.00	0	3,115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11019	0.11019	0.10969	0.10969		19.67	0.00	0.00	0	8,261.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11232	0.11232	0.11180	0.11180		13.50	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11443	0.11443	0.11389	0.11389		12.13	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12370	0.12370	0.12295	0.12295		13.57	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry			14.36070	14.36070	14.38130	14.38130		13.58	0.00	18,812,517.00	1,310	0.00
€ / R	On 15/03/2018	Any day expiry			14.40070	14.40070	14.42060	14.42060		12.77	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			14.41290	14.41290	14.43280	14.43280		12.61	0.00	153,194,714.10	10,629	117,276.00
€ / R	On 19/03/2018	Foreign Exchange Future	14.45	Put	186.01060	0.18601	178.98820	0.17899	186.011	12.70	0.53	0.00	0	10,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	14.62	Put	294.64790	0.29465	285.25570	0.28526	294.648	12.99	0.68	0.00	0	10,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	654.66020	0.65466	639.48170	0.63948	654.660	13.71	0.91	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	701.36820	0.70137	685.65420	0.68565	701.368	13.80	0.93	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	0.68740	0.00069	0.78540	0.00079	0.687	21.57	0.00	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	0.25070	0.00025	0.29680	0.00030	0.251	23.57	0.00	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			14.44700	14.44700	14.46650	14.46650		12.81	0.00	0.00	0	3.00
€ / R	On 11/04/2018	Any day expiry			14.48960	14.48960	14.50840	14.50840		12.73	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry			14.54750	14.54750	14.56630	14.56630		12.69	0.00	0.00	0	16.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.69720	14.69720	14.71610	14.71610		12.91	0.00	44,091,600.00	3,000	26,847.00

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	13.50	Put	42.57890		0.04258		38.77240	0.03877	42.579	11.96	0.09	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	74.55440		0.07455		70.60610	0.07061	74.554	11.90	0.15	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	116.91590		0.11692		113.23070	0.11323	116.916	11.89	0.21	0.00	0	6,865.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	205.80540		0.20581		200.47440	0.20047	205.805	12.28	0.31	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	787.50540		0.78751		776.90640	0.77691	787.505	14.01	0.67	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	157.07650		0.15708		163.87880	0.16388	157.076	14.71	0.24	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,807.80130		1.80780		1,792.30820	1.79231	1,807.801	15.97	0.89	0.00	0	6,865.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	13.51370		0.01351		13.54830	0.01355	13.514	20.84	0.02	0.00	0	6,865.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	2.15860		0.00216		2.12780	0.00213	2.159	22.49	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			14.97920		14.97920		14.99710	14.99710		13.25	0.00	0.00	0	45,432.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	63.96450		0.06396		64.96050	0.06496	63.964	11.42	0.10	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	243.99840		0.24400		240.29010	0.24029	243.998	12.28	0.28	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,185.33030		1.18533		1,177.64300	1.17764	1,185.330	14.49	0.68	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	163.25060		0.16325		171.76260	0.17176	163.251	15.66	0.18	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	32.90490		0.03290		29.15840	0.02916	32.905	19.64	0.04	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.25930		15.25930		15.27350	15.27350		13.47	0.00	0.00	0	2,971.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.55420		15.55420		15.56370	15.56370		13.70	0.00	0.00	0	1,091.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.79870		15.79870		15.80340	15.80340		14.08	0.00	0.00	0	3,542.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.43000		93.43000		93.23000	93.23000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.36000		90.36000		90.17000	90.17000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.05000		89.05000		88.86000	88.86000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.17000		91.17000		90.99000	90.99000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.93000		94.93000		94.76000	94.76000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			93.44000		93.44000		93.27000	93.27000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			95.46000		95.46000		95.29000	95.29000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			99.15000		99.15000		98.99000	98.99000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			99.45000		99.45000		99.29000	99.29000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			94.60000		94.60000		94.43000	94.43000			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		100.04000	100.04000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.47000		100.47000		100.46000	100.46000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.46000		99.46000		99.43000	99.43000			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			98.51000		98.51000		98.50000	98.50000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.85000		98.85000		98.84000	98.84000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.21000		99.21000		99.18000	99.18000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.53000		99.53000		99.50000	99.50000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.87000		99.87000		99.83000	99.83000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.76000		100.76000		100.71000	100.71000			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 23/03/2020	Interest Rate Swap	98.45000	98.45000	98.45000	98.40000	98.40000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.76000	95.76000	95.76000	95.68000	95.68000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.92000	94.92000	94.92000	94.83000	94.83000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.04000	94.04000	94.04000	93.95000	93.95000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.14000	94.14000	94.14000	94.04000	94.04000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.27000	96.27000	96.27000	96.17000	96.17000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.34000	96.34000	96.34000	96.23000	96.23000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.46000	97.46000	97.46000	97.34000	97.34000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.59000	99.59000	99.59000	99.47000	99.47000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.78000	100.78000	100.78000	100.65000	100.65000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.81000	95.81000	95.81000	95.67000	95.67000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	589.43400	589.43400	589.43400	591.18600	591.18600				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	690.43500	690.43500	690.43500	695.48200	695.48200				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	630.46100	630.46100	630.46100	637.37800	637.37800				0.00	0.00	0	814.00
AU\$ / R	On 28/02/2018	Any day expiry	9.17130	9.17130	9.17130	9.16850	9.16850			12.39	0.00	422,280.00	46	0.00
AU\$ / R	On 15/03/2018	Any day expiry	9.18920	9.18920	9.18920	9.18590	9.18590			11.78	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.19460	9.19460	9.19460	9.19120	9.19120			11.64	0.00	64,969,043.60	7,066	6,832.00
AU\$ / R	On 29/03/2018	Any day expiry	9.20830	9.20830	9.20830	9.22550	9.22550			11.76	0.00	424,373.00	46	46.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.31300	9.31300	9.31300	9.30940	9.30940			11.91	0.00	3,101,229.00	333	5,339.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.42990	9.42990	9.42990	9.42640	9.42640			12.43	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.54340	9.54340	9.54340	9.53780	9.53780			12.97	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.77790	9.77790	9.77790	9.76670	9.76670			12.95	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.21610	9.21610	9.21610	9.22880	9.22880			12.63	0.00	0.00	0	700.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.34820	9.34820	9.34820	9.35950	9.35950			13.03	0.00	0.00	0	430.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.50650	12.50650	12.50650	12.52170	12.52170			12.10	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.76670	12.76670	12.76670	12.78140	12.78140			12.38	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.02420	13.02420	13.02420	13.03810	13.03810			12.89	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.06490	14.06490	14.06490	14.05870	14.05870			14.01	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.86160	1.86160	1.86160	1.85890	1.85890			12.48	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.87520	1.87520	1.87520	1.87250	1.87250			13.27	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.88850	1.88850	1.88850	1.88590	1.88590			13.56	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.92840	1.92840	1.92840	1.92450	1.92450			14.39	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	1.95410	1.95410	1.95410	1.95650	1.95650			13.72	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	1.99390	1.99390	1.99390	1.99630	1.99630			14.15	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.03400	2.03400	2.03400	2.03610	2.03610			14.59	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
DKK / R	On 14/06/2019	Foreign Exchange Future		2.23300	2.23300		2.23280	2.23280		15.47	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		10.37396	79.24090		10.32117	79.57726			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future		10.45987	80.70734		10.40532	81.04981			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		10.49371	82.93354		10.44019	83.33266			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future		10.57529	84.46814		10.52005	84.87456			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		627.66700	627.66700		634.03800	634.03800			0.00	31,383,350.00	5	617.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.50730	1.50730		1.50150	1.50150		13.28	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.52990	1.52990		1.52420	1.52420		14.26	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.55100	1.55100		1.54540	1.54540		14.33	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.66450	1.66450		1.65680	1.65680		15.40	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		133.10576	133.10576		133.09782	133.09782			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future		134.19476	134.19476		134.18748	134.18748			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		100.76580	100.76580		101.20733	101.20733			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future		102.63527	102.63527		103.08551	103.08551			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		103.74813	103.74813		104.40704	104.40704			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future		105.67293	105.67293		106.34458	106.34458			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

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
I2038	On 03/05/2018	Bond Future		127.54731	127.54731		127.53659	127.53659			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future		128.36070	128.36070		128.35055	128.35055			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		119.36822	119.36822		119.82983	119.82983			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future		121.58283	121.58283		122.05370	122.05370			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		126.69851	126.69851		127.23812	127.23812			0.00	6,334,925.50	50	9,788.00
I2050	On 02/08/2018	Bond Future		127.31617	127.31617		127.86654	127.86654			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		254.03400	254.03400		254.27800	254.27800			0.00	0.00	0	1,145.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.11000	92.89000		7.09000	92.91000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		7.02000	92.98000		6.96000	93.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.92000	93.08000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.82000	93.18000		6.66000	93.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.80000	93.20000		6.65000	93.35000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.81000	93.19000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		6.85000	93.15000		6.72000	93.28000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.11590	0.11590		0.11510	0.11510			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11560	0.11560		0.11480	0.11480			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11450	0.11450		0.11320	0.11320			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11150	0.11150		0.11180	0.11180			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.50510	1.50510		1.50650	1.50650		13.76	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.52970	1.52970		1.53090	1.53090		14.19	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.55420	1.55420		1.55530	1.55530			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.62610	1.62610		1.89580	1.89580		13.89	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		8.51230	8.51230		8.52640	8.52640		12.72	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		8.61580	8.61580		8.63000	8.63000		13.03	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		8.71830	8.71830		8.73270	8.73270		13.47	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.33190	9.33190		9.33570	9.33570		14.18	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.23340	1.23340		1.23670	1.23670			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.24280	1.24280		1.24590	1.24590			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.25050	1.25050		1.25370	1.25370			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.33310	1.33310		1.33490	1.33490			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future		1.38160	1.38160		1.39060	1.39060			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 18/06/2018	Foreign Exchange Future			1.38740		1.38740		1.39640	1.39640			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.39290		1.39290		1.40190	1.40190			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.22230		1.22230		1.22890	1.22890			0.00	0.00	0	190.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23100		1.23100		1.23750	1.23750			0.00	30,775.00	25	50.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.23990		1.23990		1.24640	1.24640			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.07520		9.07520	0.10982	9.11660	9.11660		14.53	0.00	5,979,612.98	6,000	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future	9.07	Call	1,240.42370		0.12404	0.10982	1,562.35270	0.15624	1,240.424	14.70	0.51	0.00	0	11,700.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.90310		8.90310	0.10982	8.94430	8.94430		15.88	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,034.49840		0.30345	0.10982	2,957.93760	0.29579	3,034.498	15.91	0.48	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.73870		8.73870	0.10982	8.78040	8.78040		16.50	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.13593		118.40779		8.11114	118.57350		6.39	0.00	207,805,671.45	1,755	200,450.00
R186	On 03/05/2018	Bond Future	7.85	Call	491.99000		0.49199		546.07000	0.54607	491.990	6.13	0.27	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.00	Call	844.59000		0.84459		920.42000	0.92042	844.590	6.29	0.39	0.00	0	7.00
R186	On 03/05/2018	Bond Future	8.35	Put	727.93000		0.72793		684.09000	0.68409	727.930	6.70	0.33	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	633.65000		0.63365		594.93000	0.59493	633.650	6.76	0.30	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.40	Call	2,379.52000		2.37952		2,506.51000	2.50651	2,379.520	6.76	0.70	397,291,136.77	4,745	7.00
R186	On 03/05/2018	Bond Future	8.45	Call	2,622.46000		2.62246		2,754.14000	2.75414	2,622.460	6.83	0.74	414,988,599.80	4,745	0.00
R186	On 03/05/2018	Bond Future	8.50	Put	476.00000		0.47600		446.22000	0.44622	476.000	6.89	0.23	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	161.24000		0.16124		151.62000	0.15162	161.240	7.33	0.09	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,468.16000		7.46816		7,632.00000	7.63200	7,468.160	7.65	0.98	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	3.32000		0.00332		3.11000	0.00311	3.320	7.65	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	2.80000		0.00280		2.62000	0.00262	2.800	7.65	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.16393		115.29869		8.13808	115.46730		6.88	0.00	0.00	0	191.00
R186	On 02/08/2018	Bond Future	7.50	Call	460.16000		0.46016		495.96000	0.49596	460.160	6.26	0.18	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,364.12000		2.36412		2,467.82000	2.46782	2,364.120	6.93	0.55	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.18757		117.46517		8.16067	117.63628		6.85	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,920.40000		1.92040		1,972.72000	1.97272	1,920.400	6.68	0.42	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,646.27000		3.64627		3,724.53000	3.72453	3,646.270	7.08	0.61	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	854.37000		0.85437		801.47000	0.80147	854.370	7.69	0.20	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			306.37429		306.37429		305.90449	305.90449			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			238.78417		238.78417		238.76293	238.76293		4.60	0.00	0.00	0	23,064.00
R202	On 07/12/2033	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
R2023	On 03/05/2018	Bond Future			7.46870		102.55640		7.44777	102.64038		4.03	0.00	30,766,920.00	300	66,472.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.18000		0.00018		0.17000	0.00017	0.180	4.72	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			8.60312		97.72179		8.55833	98.03967		8.61	0.00	1,563,548.64	16	90,411.00
R2030	On 02/08/2018	Bond Future			8.64316		95.52453		8.59680	95.84819		9.32	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,861.80000		1.86180		2,020.12000	2.02012	1,861.800	9.21	0.45	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,427.14000		3.42714		3,646.78000	3.64678	3,427.140	9.76	0.63	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	646.86000		0.64686		600.24000	0.60024	646.860	10.59	0.18	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			8.80880		96.41303		8.76929	96.71712		9.75	0.00	0.00	0	62,007.00
R2032	On 02/08/2018	Bond Future			8.84890		98.19723		8.80814	98.50678		10.10	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			8.94282		101.05720		8.88284	101.57372		13.54	0.00	0.00	0	66,738.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,602.40000		1.60240		1,835.31000	1.83531	1,602.400	13.78	0.40	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	1,213.60000		1.21360		1,074.26000	1.07426	1,213.600	13.66	0.32	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.98281		102.92736		8.92102	103.45331		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			9.04134		97.40932		8.97131	98.01600		11.19	0.00	0.00	0	48,380.00
R2037	On 02/08/2018	Bond Future			9.08614		94.95595		9.01402	95.57374		12.13	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			6.31021		104.03483		6.33786	104.01805		0.35	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			9.07574		101.67349		9.02104	102.18795		11.81	0.00	23,384,902.70	230	40,145.00
R2040	On 03/05/2018	Bond Future	8.50	Call	278.67000		0.27867		0.00000	0.00000	278.670	10.91	0.12	18,838,276.28	1,500	750.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,676.09000		1.67609		1,913.20000	1.91320	1,676.090	11.81	0.45	34,598,340.00	750	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	8,298.79000		8.29879		8,774.60000	8.77460	8,298.790	14.10	0.92	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.11966		99.04864		9.06338	99.57244		12.80	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			9.10981		98.76971		9.05000	99.34548		12.51	0.00	0.00	0	23,703.00
R2044	On 02/08/2018	Bond Future			9.15234		96.21635		9.09086	96.80261		13.57	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			9.08574		98.18399		9.02071	98.83328		13.07	0.00	0.00	0	91,404.00
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 03/05/2018	Bond Future			6.64146		103.20593		6.61020	103.25547		1.04	0.00	85,867,333.76	832	25,716.00
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			7.00791		100.02572		6.98534	100.08377		2.19	0.00	30,007,716.00	300	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			8.94168		76.82617		8.88689	77.22559		11.70	0.00	5,685,136.58	74	80,760.00
R209	On 03/05/2018	Bond Future	8.95	Call	1,546.11000		1.54611	1,752.28000	1.75228	1,546.110		11.82	0.52	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,612.10000		2.61210	2,883.45000	2.88345	2,612.100		12.37	0.68	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	3,173.52000		3.17352	3,470.89000	3.47089	3,173.520		12.62	0.75	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	405.78000		0.40578	335.77000	0.33577	405.780		13.01	0.18	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	5,741.07000		5.74107	6,104.80000	6.10480	5,741.070		13.66	0.91	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	177.75000		0.17775	143.76000	0.14376	177.750		13.71	0.09	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	85.43000		0.08543	73.83000	0.07383	85.430		14.01	0.05	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	35.98000		0.03598	30.89000	0.03089	35.980		14.01	0.02	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	3.53000		0.00353	3.01000	0.00301	3.530		14.01	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.97875		78.24788	8.92247	78.65457			12.17	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	9.66	Call	5,644.42000		5.64442	5,953.50000	5.95350	5,644.420		13.58	0.77	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	375.59000		0.37559	346.59000	0.34659	375.590		14.02	0.11	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	95.22000		0.09522	87.33000	0.08733	95.220		14.02	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.01468		76.56932	8.95690	76.98319			12.75	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			188.05117		188.05117	188.03798	188.03798				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			155.42611		155.42611	155.42174	155.42174				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			8.68972		88.38869	8.63975	88.73732			9.46	0.00	7,689,816.03	87	45,747.00
R213	On 02/08/2018	Bond Future			8.72507		90.02442	8.67351	90.37940			9.85	0.00	0.00	0	1.00

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 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	9.05036		76.76322		8.99553	77.18731		12.62	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	21,646.63000		21,646.63000		21,637.36000	21,637.36000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	8.91080		8.91080		8.89340	8.89340		11.77	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.04010		9.04010		9.02270	9.02270		12.25	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.16820		9.16820		9.14980	9.14980		12.60	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	9.86260		9.86260		9.83180	9.83180		13.47	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.08420		3.08420		3.07870	3.07870		11.14	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.04310		3.04310		3.03750	3.03750		11.74	0.00	0.00	0	6,380.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.99970		2.99970		2.99660	2.99660		12.26	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.97250		2.97250		2.96100	2.96100		13.46	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.20080		1.20080		1.19940	1.19940			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.18420		1.18420		1.18300	1.18300			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.16620		1.16620		1.16500	1.16500			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 : 3,248,752,201.37 219,570 7 132 476.00

Grand Total: 3,248,752,201.37 219,570 7 132 476.00