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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/03/2018

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 01/03/2018	Any day expiry	11.91450	11.91450		11.76310	11.76310		16.00	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	11.92000	11.92000		11.76310	11.76310		16.21	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,480.00020	1.48000	1,636.90850	1.63691	1,480.000	49.41	1.00	0	100,000.00
\$ / R	On 09/03/2018	Any day expiry	11.92230	11.92230		11.77380	11.77380		13.90	0.00	0.00	0	0.00
\$ / R	On 09/03/2018	Any day expiry	11.80	Call	173.91380	0.17391	87.90760	0.08791	173.914	14.45	0.69	0	20,000.00
\$ / R	On 15/03/2018	Any day expiry	11.93270	11.93270		11.78430	11.78430		13.72	0.00	0.00	0	6,178.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.93980	11.93980		11.79120	11.79120		13.79	0.00	1,562,525,806.60	130,867	751,451.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.45	Put	11.48930	0.01149	32.00780	0.03201	11.489	13.12	0.07	0	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	16.24210	0.01624	41.59810	0.04160	16.242	13.19	0.10	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	30.34820	0.03035	67.15830	0.06716	30.348	13.32	0.16	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.67	Put	44.75730	0.04476	90.79330	0.09079	44.757	13.41	0.22	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.68	Put	47.16590	0.04717	94.58550	0.09459	47.166	13.43	0.23	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.72	Put	57.74710	0.05775	110.83160	0.11083	57.747	13.48	0.26	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	83.72810	0.08373	148.58510	0.14859	83.728	13.59	0.34	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	174.12550	0.17413	272.93630	0.27294	174.125	13.93	0.55	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	180.15470	0.18015	280.38210	0.28038	180.155	13.97	0.56	0	227,000.00

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	12.20	Put	320.23390	0.32023	443.39290	0.44339	320.234	14.69	0.74	0.00	0	32,520.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	360.16180	0.36016	487.46770	0.48747	360.162	14.86	0.78	0.00	0	3,750.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	453.16450	0.45316	587.65730	0.58766	453.164	15.26	0.84	0.00	0	20,880.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	488.44000	0.48844	624.97160	0.62497	488.440	15.40	0.86	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	21.46410	0.02146	12.43240	0.01243	21.464	15.65	0.11	0.00	0	750.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	579.25880	0.57926	719.90830	0.71991	579.259	15.76	0.90	0.00	0	25,380.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.55	Call	15.61300	0.01561	9.20970	0.00921	15.613	15.94	0.08	0.00	0	2,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	769.33170	0.76933	914.07100	0.91407	769.332	16.71	0.95	0.00	0	2,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	9.13170	0.00913	5.27100	0.00527	9.132	16.71	0.05	0.00	0	11,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	886.20440	0.88620	1,032.19690	1.03220	886.204	17.33	0.97	0.00	0	10,323.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	1,004.19240	1.00419	1,151.00800	1.15101	1,004.192	17.94	0.98	0.00	0	5,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	3.86110	0.00386	2.13110	0.00213	3.861	17.99	0.02	0.00	0	13,200.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	3.27090	0.00327	1.78670	0.00179	3.271	18.25	0.02	0.00	0	41,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	1,063.47090	1.06347	1,210.58670	1.21059	1,063.471	18.25	0.98	0.00	0	80,146.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	1.69010	0.00169	0.94920	0.00095	1.690	19.22	0.01	0.00	0	1,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,261.89010	1.26189	1,409.74920	1.40975	1,261.890	19.22	0.99	0.00	0	373.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,281.77540	1.28178	1,429.69310	1.42969	1,281.775	19.31	0.99	0.00	0	15,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,311.61850	1.31162	1,459.61570	1.45962	1,311.619	19.43	0.99	0.00	0	2,478.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,381.31290	1.38131	1,529.46270	1.52946	1,381.313	19.72	0.99	0.00	0	7,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	1.00400	0.00100	0.60720	0.00061	1.004	19.84	0.01	0.00	0	2,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,441.10630	1.44111	1,589.35700	1.58936	1,441.106	19.97	0.99	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,461.04680	1.46105	1,609.32600	1.60933	1,461.047	20.05	0.99	0.00	0	7,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,560.80580	1.56081	1,709.19790	1.70920	1,560.806	20.46	1.00	0.00	0	17,750.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	0.60580	0.00061	0.39790	0.00040	0.606	20.46	0.00	0.00	0	35,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,660.63670	1.66064	1,809.10420	1.80910	1,660.637	20.88	1.00	0.00	0	98,694.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	0.36020	0.00036	0.26020	0.00026	0.360	21.12	0.00	0.00	0	10,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	0.31730	0.00032	0.23500	0.00024	0.317	21.29	0.00	0.00	0	25,150.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,800.47990	1.80048	1,949.01260	1.94901	1,800.480	21.45	1.00	0.00	0	20,880.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	0.26300	0.00026	0.20230	0.00020	0.263	21.54	0.00	0.00	0	4,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	0.23970	0.00024	0.18800	0.00019	0.240	21.66	0.00	0.00	0	2,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,900.40580	1.90041	2,048.96660	2.04897	1,900.406	21.87	1.00	0.00	0	1,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,970.36670	1.97037	2,118.94130	2.11894	1,970.367	22.16	1.00	0.00	0	7,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	0.15710	0.00016	0.13490	0.00013	0.157	22.24	0.00	0.00	0	100.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,990.35710	1.99036	2,138.93490	2.13893	1,990.357	22.24	1.00	0.00	0	10,323.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	2,010.34810	2.01035	2,158.92890	2.15893	2,010.348	22.32	1.00	0.00	0	1,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	2,040.33560	2.04034	2,188.92050	2.18892	2,040.336	22.44	1.00	0.00	0	200.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	0.12800	0.00013	0.11520	0.00012	0.128	22.53	0.00	0.00	0	10,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	0.12080	0.00012	0.11020	0.00011	0.121	22.61	0.00	0.00	0	55.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,110.31080	2.11031	2,258.90320	2.25890	2,110.311	22.73	1.00	0.00	0	500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	0.10470	0.00010	0.09880	0.00010	0.105	22.82	0.00	0.00	0	100.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	0.09090	0.00009	0.08870	0.00009	0.091	23.02	0.00	0.00	0	4,951.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,220.28130	2.22028	2,368.88330	2.36888	2,220.281	23.19	1.00	0.00	0	750.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,240.27700	2.24028	2,388.88360	2.38888	2,240.277	23.27	1.00	0.00	0	41,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	0.07290	0.00007	0.08390	0.00008	0.073	23.35	0.00	0.00	0	73.00	

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	14.22	Put	2,280.26900	2.28027	2,428.88420	2.42888	2,280.269	23.44	1.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	0.05740	0.00006	0.08850	0.00009	0.057	25.00	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	0.05840	0.00006	0.08870	0.00009	0.058	25.12	0.00	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,550.26250	2.55026	2,698.88970	2.69889	2,550.263	25.57	1.00	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	0.06350	0.00006	0.08990	0.00009	0.063	25.69	0.00	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,560.26350	2.56026	2,708.88990	2.70889	2,560.264	25.69	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,580.26570	2.58027	2,728.89040	2.72889	2,580.266	25.92	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	0.06780	0.00007	0.09090	0.00009	0.068	26.14	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	0.07120	0.00007	0.09170	0.00009	0.071	26.49	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	0.07470	0.00007	0.09250	0.00009	0.075	26.83	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	0.09350	0.00009	0.09680	0.00010	0.093	28.54	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	0.10910	0.00011	0.10040	0.00010	0.109	29.79	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	0.11520	0.00012	0.10180	0.00010	0.115	30.25	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	0.11680	0.00012	0.10220	0.00010	0.117	30.37	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	0.13130	0.00013	0.10550	0.00011	0.131	31.39	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	0.15060	0.00015	0.10990	0.00011	0.151	32.65	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	0.17970	0.00018	0.11630	0.00012	0.180	34.36	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	0.22390	0.00022	0.08520	0.00009	0.224	36.64	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	0.23350	0.00023	0.07500	0.00008	0.234	37.10	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.23300	0.00023	0.06000	0.00006	0.233	37.67	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.16610	0.00017	0.04070	0.00004	0.166	37.67	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.06780	0.00007	0.01460	0.00001	0.068	37.67	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.04220	0.00004	0.00850	0.00001	0.042	37.67	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.94510	11.94510	11.79650	11.79650		13.93	0.00	0.00	0	30,000.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	135.82380	0.13582	85.41110	0.08541	135.824	14.12	0.45	0.00	0	20,000.00
\$ / R	On 28/03/2018	Any day expiry			11.95580	11.95580	11.80700	11.80700		13.90	0.00	0.00	0	0.00
\$ / R	On 28/03/2018	Any day expiry	11.66	Call	355.09060	0.35509	255.28110	0.25528	355.091	13.05	0.77	0.00	0	50,000.00
\$ / R	On 29/03/2018	Any day expiry			11.95760	11.95760	11.80870	11.80870		13.95	0.00	0.00	0	1,199.00
\$ / R	On 29/03/2018	Any day expiry	11.76	Put	94.51270	0.09451	156.24120	0.15624	94.513	13.43	0.32	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.87	Call	227.91560	0.22792	156.33510	0.15634	227.916	13.73	0.58	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	9.25850	0.00926	6.11860	0.00612	9.259	17.12	0.04	0.00	0	4,000.00
\$ / R	On 06/04/2018	Any day expiry			11.97170	11.97170	11.82230	11.82230		13.89	0.00	419,072,500.00	35,000	0.00
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	426.17970	0.42618	319.87790	0.31988	426.180	13.14	0.78	0.00	0	120,000.00
\$ / R	On 16/04/2018	Any day expiry			11.98830	11.98830	11.83860	11.83860		13.96	0.00	0.00	0	54.00
\$ / R	On 24/04/2018	Any day expiry			12.00150	12.00150	11.85170	11.85170		13.99	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.00320	12.00320	11.85330	11.85330		14.00	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,998.65590	2.99866	3,148.42610	3.14843	2,998.656	22.32	0.99	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	1.14780	0.00115	0.70180	0.00070	1.148	25.61	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.01140	12.01140	11.86140	11.86140		13.94	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	129.74860	0.12975	183.01940	0.18302	129.749	13.35	0.30	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	235.74520	0.23575	177.71850	0.17772	235.745	14.25	0.46	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,799.07290	1.79907	1,945.37390	1.94537	1,799.073	18.04	0.97	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	2.12170	0.00212	1.99660	0.00200	2.122	22.92	0.01	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	1.79430	0.00179	1.14730	0.00115	1.794	24.81	0.00	0.00	0	500.00

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\$ / R	On 02/05/2018	Any day expiry			12.01470	12.01470	11.86470	11.86470		13.95	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	73.12360	0.07312	109.82970	0.10983	73.124	12.98	0.20	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	386.56480	0.38656	298.60820	0.29861	386.565	13.56	0.64	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	127.75310	0.12775	95.02990	0.09503	127.753	15.50	0.28	0.00	0	2,000.00
\$ / R	On 09/05/2018	Any day expiry			12.02620	12.02620	11.87590	11.87590		14.09	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	814.05510	0.81406	938.89990	0.93890	814.055	16.13	0.78	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,847.36630	1.84737	1,993.23180	1.99323	1,847.366	17.91	0.96	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	2.55170	0.00255	1.70060	0.00170	2.552	23.79	0.01	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.02950	12.02950	11.87910	11.87910		14.13	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.03430	12.03430	11.88390	11.88390		14.08	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	824.26830	0.82427	947.73880	0.94774	824.268	16.10	0.78	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,471.05740	2.47106	2,620.04980	2.62005	2,471.057	18.76	0.98	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	2.04370	0.00204	1.54150	0.00154	2.044	22.99	0.01	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.03590	12.03590	11.88550	11.88550		14.10	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	9.10930	0.00911	18.80420	0.01880	9.109	12.18	0.03	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	150.21880	0.15022	203.67870	0.20368	150.219	13.40	0.31	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	243.20590	0.24321	188.04550	0.18805	243.206	14.54	0.43	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.04070	12.04070	11.89030	11.89030		14.15	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	291.50430	0.29150	370.18390	0.37018	291.504	14.05	0.47	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			12.06170	12.06170	11.91120	11.91120		14.14	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,774.95400	1.77495	1,915.45830	1.91546	1,774.954	18.30	0.92	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	3.44570	0.00345	2.74900	0.00275	3.446	20.31	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	1.52930	0.00153	1.12850	0.00113	1.529	20.49	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.09030	12.09030	11.93930	11.93930		14.27	0.00	58,553,322.90	4,843	225,781.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	29.96340	0.02996	42.28960	0.04229	29.963	12.50	0.08	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	55.85330	0.05585	77.19370	0.07719	55.853	12.75	0.13	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	824.36650	0.82437	703.34190	0.70334	824.366	12.94	0.82	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	748.03230	0.74803	634.08060	0.63408	748.032	13.06	0.79	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	121.13550	0.12114	161.94340	0.16194	121.135	13.12	0.23	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	579.31780	0.57932	482.02380	0.48202	579.318	13.50	0.68	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	208.95560	0.20896	265.94100	0.26594	208.956	13.60	0.34	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	217.26290	0.21726	275.55910	0.27556	217.263	13.64	0.35	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	275.86620	0.27587	342.63420	0.34263	275.866	13.89	0.40	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	416.57020	0.41657	339.68700	0.33969	416.570	14.08	0.55	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	326.27020	0.32627	400.38700	0.40039	326.270	14.08	0.45	0.00	0	22,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	392.96510	0.39297	476.42370	0.47642	392.965	14.32	0.50	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	404.96220	0.40496	489.65000	0.48965	404.962	14.38	0.51	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	355.26220	0.35526	288.95000	0.28895	355.262	14.38	0.49	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	411.02450	0.41102	496.32010	0.49632	411.024	14.40	0.51	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	317.69580	0.31770	257.30290	0.25730	317.696	14.63	0.45	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	473.85400	0.47385	565.03340	0.56503	473.854	14.66	0.55	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	506.71940	0.50672	600.69340	0.60069	506.719	14.79	0.57	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	575.15750	0.57516	674.42260	0.67442	575.158	15.04	0.61	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	237.25020	0.23725	190.40020	0.19040	237.250	15.30	0.36	0.00	0	2,550.00

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	Put	646.95020	0.64695	751.10020	0.75110	646.950	15.30	0.64	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	838.86650	0.83887	953.03750	0.95304	838.866	15.93	0.71	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,010.87110	1.01087	1,132.48400	1.13248	1,010.871	16.42	0.77	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	134.94880	0.13495	106.81250	0.10681	134.949	16.51	0.22	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,044.64880	1.04465	1,167.51250	1.16751	1,044.649	16.51	0.78	0.00	0	22,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,087.28040	1.08728	1,211.63330	1.21163	1,087.280	16.63	0.79	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,191.29780	1.19130	1,318.73150	1.31873	1,191.298	16.91	0.81	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,217.64940	1.21765	1,345.55780	1.34556	1,217.649	16.98	0.82	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,306.39910	1.30640	1,435.80250	1.43580	1,306.399	17.21	0.83	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	91.13290	0.09113	70.66650	0.07067	91.133	17.30	0.16	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,449.71020	1.44971	1,582.54000	1.58254	1,449.710	17.50	0.86	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,467.84350	1.46784	1,601.06310	1.60106	1,467.844	17.53	0.86	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,486.02330	1.48602	1,619.62320	1.61962	1,486.023	17.57	0.86	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,614.45050	1.61445	1,750.50260	1.75050	1,614.450	17.82	0.88	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,716.65460	1.71665	1,854.38900	1.85439	1,716.655	18.02	0.90	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,763.44610	1.76345	1,901.88070	1.90188	1,763.446	18.11	0.90	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,772.82750	1.77283	1,911.39720	1.91140	1,772.828	18.12	0.90	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,791.61300	1.79161	1,930.44940	1.93045	1,791.613	18.16	0.90	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,801.01680	1.80102	1,939.98390	1.93998	1,801.017	18.18	0.91	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,857.58980	1.85759	1,997.31410	1.99731	1,857.590	18.29	0.91	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,952.41180	1.95241	2,093.28920	2.09329	1,952.412	18.46	0.92	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,047.83180	2.04783	2,189.74030	2.18974	2,047.832	18.64	0.93	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,191.93070	2.19193	2,335.18510	2.33519	2,191.931	18.91	0.94	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	23.41250	0.02341	16.74580	0.01675	23.413	19.37	0.05	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	17.80820	0.01781	12.77040	0.01277	17.808	19.41	0.04	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	15.26170	0.01526	10.97100	0.01097	15.262	19.43	0.03	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	9.51860	0.00952	6.92120	0.00692	9.519	19.50	0.02	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	9.07270	0.00907	6.60720	0.00661	9.073	19.51	0.02	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	7.97920	0.00798	5.83560	0.00584	7.979	19.53	0.02	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	7.01110	0.00701	5.15230	0.00515	7.011	19.55	0.02	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	5.67160	0.00567	4.20500	0.00421	5.672	19.58	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	5.05520	0.00506	3.76780	0.00377	5.055	19.60	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	4.81110	0.00481	3.59440	0.00359	4.811	19.60	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	3.10560	0.00311	2.25770	0.00226	3.106	19.65	0.01	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.58280	0.00158	1.13390	0.00113	1.583	19.65	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	1.04820	0.00105	0.74460	0.00074	1.048	19.65	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.99030	0.00099	0.70260	0.00070	0.990	19.65	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.85040	0.00085	0.60160	0.00060	0.850	19.65	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.80300	0.00080	0.56740	0.00057	0.803	19.65	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.62520	0.00063	0.43960	0.00044	0.625	19.65	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.36860	0.00037	0.25670	0.00026	0.369	19.65	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.31450	0.00031	0.21840	0.00022	0.314	19.65	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.20640	0.00021	0.14230	0.00014	0.206	19.65	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.14610	0.00015	0.10010	0.00010	0.146	19.65	0.00	0.00	0	7,028.00

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 29/06/2018	Any day expiry			12.10760	12.10760		11.95640	11.95640		14.33	0.00	0.00	0	445.00
\$ / R	13.80	Put	On 29/06/2018	Any day expiry	1,757.92290	1.75792	1,894.95850	1.89496	1,757.923	18.04	0.89	0.00	0	1,000.00			
\$ / R	15.62	Call	On 29/06/2018	Any day expiry	5.19580	0.00520	3.73610	0.00374	5.196	19.14	0.01	0.00	0	500.00			
\$ / R	16.10	Call	On 29/06/2018	Any day expiry	2.24910	0.00225	1.59160	0.00159	2.249	19.13	0.01	0.00	0	500.00			
\$ / R			On 02/07/2018	Any day expiry	12.11240	12.11240	11.96110	11.96110		14.29	0.00	0.00	0	100.00			
\$ / R			On 06/07/2018	Any day expiry	12.11870	12.11870	11.96730	11.96730		14.32	0.00	0.00	0	0.00			
\$ / R	12.07	Put	On 06/07/2018	Any day expiry	381.96380	0.38196	460.26370	0.46026	381.964	14.26	0.46	0.00	0	2,000.00			
\$ / R	13.60	Call	On 06/07/2018	Any day expiry	89.61450	0.08961	71.15160	0.07115	89.615	17.61	0.15	0.00	0	1,000.00			
\$ / R	13.73	Call	On 06/07/2018	Any day expiry	78.20870	0.07821	61.97430	0.06197	78.209	17.84	0.13	0.00	0	1,000.00			
\$ / R			On 20/07/2018	Any day expiry	12.14080	12.14080	11.98900	11.98900		14.43	0.00	0.00	0	1,800.00			
\$ / R			On 24/07/2018	Any day expiry	12.14710	12.14710	11.99520	11.99520		14.41	0.00	0.00	0	500.00			
\$ / R	14.19	Put	On 24/07/2018	Any day expiry	2,106.31930	2.10632	2,246.05650	2.24606	2,106.319	18.39	0.90	16,405,064.76	1,500	0.00			
\$ / R	14.45	Put	On 24/07/2018	Any day expiry	2,352.82090	2.35282	2,494.32820	2.49433	2,352.821	18.82	0.92	16,764,211.61	1,500	1,500.00			
\$ / R	15.72	Call	On 24/07/2018	Any day expiry	9.32460	0.00932	6.36820	0.00637	9.325	19.03	0.02	333,940.23	1,500	0.00			
\$ / R	15.94	Call	On 24/07/2018	Any day expiry	6.74200	0.00674	4.53520	0.00454	6.742	19.03	0.01	251,511.45	1,500	1,500.00			
\$ / R			On 25/07/2018	Any day expiry	12.14870	12.14870	11.99680	11.99680		14.42	0.00	0.00	0	70.00			
\$ / R			On 31/07/2018	Any day expiry	12.15810	12.15810	12.00610	12.00610		14.41	0.00	0.00	0	1,853.00			
\$ / R	13.80	Put	On 31/07/2018	Any day expiry	1,741.50520	1.74151	1,875.05890	1.87506	1,741.505	17.70	0.85	0.00	0	1,000.00			
\$ / R	15.82	Call	On 31/07/2018	Any day expiry	12.47030	0.01247	9.20220	0.00920	12.470	19.73	0.02	0.00	0	500.00			
\$ / R	16.32	Call	On 31/07/2018	Any day expiry	6.33240	0.00633	4.56150	0.00456	6.332	19.73	0.01	0.00	0	500.00			
\$ / R			On 07/08/2018	Any day expiry	12.16920	12.16920	12.01700	12.01700		14.41	0.00	0.00	0	0.00			
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	555.17670	0.55518	644.40730	0.64441	555.177	14.77	0.53	0.00	0	1,880.00			
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	1,792.58560	1.79259	1,926.44980	1.92645	1,792.586	17.73	0.85	0.00	0	1,880.00			
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	10.48660	0.01049	7.93490	0.00793	10.487	20.09	0.02	0.00	0	1,880.00			
\$ / R			On 13/08/2018	Any day expiry	12.17870	12.17870	12.02630	12.02630		14.49	0.00	0.00	0	70.00			
\$ / R			On 31/08/2018	Any day expiry	12.20710	12.20710	12.05420	12.05420		14.49	0.00	0.00	0	1,766.00			
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	1,728.29790	1.72830	1,858.68550	1.85869	1,728.298	17.45	0.82	0.00	0	1,000.00			
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	22.63030	0.02263	18.06840	0.01807	22.630	20.40	0.03	0.00	0	500.00			
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	12.71620	0.01272	10.00950	0.01001	12.716	20.40	0.02	0.00	0	500.00			
\$ / R			On 17/09/2018	Foreign Exchange Future	12.23370	12.23370	12.08050	12.08050		14.58	0.00	538,282.80	44	38,398.00			
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	189.50730	0.18951	231.99590	0.23200	189.507	13.35	0.25	0.00	0	45,000.00			
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	280.83460	0.28083	338.54900	0.33855	280.835	13.70	0.33	0.00	0	73,314.00			
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	324.78500	0.32478	387.45820	0.38746	324.785	13.87	0.36	0.00	0	48,200.00			
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	767.71640	0.76772	865.28800	0.86529	767.716	15.26	0.58	0.00	0	5,300.00			
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	795.70180	0.79570	894.77560	0.89478	795.702	15.34	0.59	0.00	0	1,550.00			
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	941.17730	0.94118	1,047.35960	1.04736	941.177	15.72	0.64	0.00	0	750.00			
\$ / R	13.25	Put	On 17/09/2018	Foreign Exchange Future	1,255.47220	1.25547	1,373.86190	1.37386	1,255.472	16.47	0.72	0.00	0	73,314.00			
\$ / R	13.30	Call	On 17/09/2018	Foreign Exchange Future	230.34280	0.23034	196.83820	0.19684	230.343	16.57	0.27	0.00	0	1,500.00			
\$ / R	13.65	Call	On 17/09/2018	Foreign Exchange Future	176.04390	0.17604	148.11950	0.14812	176.044	17.15	0.21	0.00	0	1,464.00			
\$ / R	15.97	Call	On 17/09/2018	Foreign Exchange Future	33.49200	0.03349	27.19000	0.02719	33.492	20.48	0.05	0.00	0	5,300.00			
\$ / R	16.04	Call	On 17/09/2018	Foreign Exchange Future	31.23350	0.03123	25.31120	0.02531	31.233	20.48	0.04	0.00	0	1,550.00			
\$ / R	16.14	Call	On 17/09/2018	Foreign Exchange Future	28.25090	0.02825	22.83600	0.02284	28.251	20.48	0.04	0.00	0	750.00			
\$ / R	16.29	Call	On 17/09/2018	Foreign Exchange Future	24.26970	0.02427	19.54340	0.01954	24.270	20.48	0.03	0.00	0	73,314.00			
\$ / R			On 28/09/2018	Any day expiry	12.25090	12.25090	12.09740	12.09740		14.61	0.00	0.00	0	1,295.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,719.69590	1.71970	1,846.87820	1.84688	1,719.696	17.33	0.80	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	30.94480	0.03094	25.08530	0.02509	30.945	20.57	0.04	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	18.06000	0.01806	14.44180	0.01444	18.060	20.57	0.03	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.29310	12.29310	12.13900	12.13900		14.70	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.29930	12.29930	12.14520	12.14520		14.69	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.30250	12.30250	12.14830	12.14830		14.71	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,710.75140	1.71075	1,834.39180	1.83439	1,710.751	17.19	0.77	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	39.35560	0.03936	31.75620	0.03176	39.356	20.50	0.05	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	24.27500	0.02428	19.29790	0.01930	24.275	20.50	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.31030	12.31030	12.15600	12.15600		14.70	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	378.38910	0.37839	441.36780	0.44137	378.389	14.04	0.36	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,760.33960	1.76034	1,884.60750	1.88461	1,760.340	17.24	0.78	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	31.02440	0.03102	24.86090	0.02486	31.024	20.46	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.32280	12.32280	12.16830	12.16830		14.71	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.32750	12.32750	12.17290	12.17290		14.80	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	76.50590	0.07651	92.77810	0.09278	76.506	13.13	0.11	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	286.70310	0.28670	337.54650	0.33755	286.703	13.74	0.30	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	340.85100	0.34085	296.91060	0.29691	340.851	16.25	0.33	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.34940	12.34940	12.19450	12.19450		14.80	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,704.11350	1.70411	1,823.84580	1.82385	1,704.114	17.10	0.75	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	45.12860	0.04513	36.58300	0.03658	45.129	20.37	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	27.49220	0.02749	21.93580	0.02194	27.492	20.37	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.36620	12.36620	12.21110	12.21110		14.79	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,577.86920	1.57787	1,693.22670	1.69323	1,577.869	16.87	0.72	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	95.20840	0.09521	84.47460	0.08447	95.208	19.70	0.10	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.37080	12.37080	12.21560	12.21560		14.80	0.00	0.00	0	18,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	290.52260	0.29052	338.17560	0.33818	290.523	13.76	0.29	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	599.42900	0.59943	528.65920	0.52866	599.429	15.03	0.50	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,039.50990	1.03951	1,139.88520	1.13989	1,039.510	15.75	0.60	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	439.49270	0.43949	385.86580	0.38587	439.493	15.81	0.39	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	271.59300	0.27159	234.98830	0.23499	271.593	17.04	0.26	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	141.57750	0.14158	124.29700	0.12430	141.578	18.39	0.15	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	87.58890	0.08759	75.31980	0.07532	87.589	20.13	0.09	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	33.73560	0.03374	27.16810	0.02717	33.736	20.29	0.04	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.39640	12.39640	12.24110	12.24110		14.86	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,697.34530	1.69735	1,814.88640	1.81489	1,697.345	16.97	0.73	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	49.32850	0.04933	41.57590	0.04158	49.329	20.13	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	30.03910	0.03004	25.04810	0.02505	30.039	20.13	0.04	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.46280	12.46280	12.30700	12.30700		14.93	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.51300	12.51300	12.35680	12.35680		15.02	0.00	3,128,250.00	250	600.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.64860	12.64860	12.49120	12.49120		15.36	0.00	0.00	0	869.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.92910	12.92910	12.76910	12.76910		15.77	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	99.91790	0.09992	87.07500	0.08707	99.918	20.35	0.07	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.24050	13.24050	13.07630	13.07630		16.27	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 28/07/2020	Any day expiry		13.32580	13.32580		13.15970	13.15970		16.44	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		13.41470	13.41470		13.24680	13.24680		16.56	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		11.93980	11.93980		11.79120	11.79120		13.79	0.00	238,796.00	20	452.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		12.09030	12.09030		11.93930	11.93930		14.27	0.00	120,903.00	10	138.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		12.23370	12.23370		12.08050	12.08050		14.58	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		12.37080	12.37080		12.21560	12.21560		14.80	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		12.64860	12.64860		12.49120	12.49120		15.36	0.00	0.00	0	0.00
£ / R	On 01/03/2018	Any day expiry		16.37490	16.37490		16.24360	16.24360		26.42	0.00	278,373.30	17	0.00
£ / R	On 15/03/2018	Any day expiry		16.40480	16.40480		16.27920	16.27920		22.47	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future		16.41680	16.41680		16.29110	16.29110		21.70	0.00	73,136,844.00	4,455	192,942.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	714.44490	0.71444	816.04620	0.81605	714.445	23.50	0.74	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	4.87960	0.00488	4.15560	0.00416	4.880	29.27	0.01	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	2.18350	0.00218	2.23080	0.00223	2.183	35.57	0.01	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry		16.55170	16.55170		16.42300	16.42300		20.18	0.00	0.00	0	9.00
£ / R	On 18/06/2018	Foreign Exchange Future		16.69400	16.69400		16.56460	16.56460		19.97	0.00	25,541,820.00	1,530	14,467.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	1,254.70420	1.25470	1,345.63020	1.34563	1,254.704	21.13	0.64	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	72.25980	0.07226	62.32930	0.06233	72.260	24.47	0.08	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		16.95840	16.95840		16.82690	16.82690		19.37	0.00	0.00	0	13,662.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.21630	17.21630		17.08450	17.08450		18.89	0.00	0.00	0	898.00
£ / R	On 18/03/2019	Foreign Exchange Future		17.49120	17.49120		17.35870	17.35870		18.64	0.00	0.00	0	951.00
£ / R	On 14/06/2019	Foreign Exchange Future		17.75240	17.75240		17.61940	17.61940		18.47	0.00	0.00	0	3,115.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.11182	0.11182		0.11019	0.11019		20.00	0.00	0.00	0	8,261.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11399	0.11399		0.11232	0.11232		14.06	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11612	0.11612		0.11443	0.11443		12.49	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12551	0.12551		0.12370	0.12370		13.35	0.00	0.00	0	0.00
€ / R	On 15/03/2018	Any day expiry		14.53530	14.53530		14.40070	14.40070		13.15	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		14.54760	14.54760		14.41290	14.41290		12.88	0.00	68,635,576.80	4,718	119,461.00
€ / R	On 19/03/2018	Foreign Exchange Future	14.45	Put	123.57430	0.12357	186.01060	0.18601	123.574	13.07	0.40	0.00	0	10,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	14.62	Put	207.10500	0.20710	294.64790	0.29465	207.105	13.04	0.56	0.00	0	10,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	534.42870	0.53443	654.66020	0.65466	534.429	14.00	0.86	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	579.00310	0.57900	701.36820	0.70137	579.003	14.11	0.88	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	0.80070	0.00080	0.68740	0.00069	0.801	21.10	0.00	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	0.25850	0.00026	0.25070	0.00025	0.259	23.01	0.00	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		14.58140	14.58140		14.44700	14.44700		12.94	0.00	0.00	0	3.00
€ / R	On 11/04/2018	Any day expiry		14.62710	14.62710		14.48960	14.48960		12.89	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry		14.68550	14.68550		14.54750	14.54750		12.88	0.00	0.00	0	16.00
€ / R	On 18/06/2018	Foreign Exchange Future		14.83640	14.83640		14.69720	14.69720		13.14	0.00	67,134,710.00	4,525	28,597.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	31.06440	0.03106	42.57890	0.04258	31.064	11.99	0.07	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	57.49800	0.05750	74.55440	0.07455	57.498	12.03	0.12	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	93.09180	0.09309	116.91590	0.11692	93.092	12.06	0.17	0.00	0	6,460.00

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	14.25	Put	164.66840		0.16467		205.80540	0.20581	164.668	12.29	0.26	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	692.78660		0.69279		787.50540	0.78751	692.787	13.92	0.63	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	189.37640		0.18938		157.07650	0.15708	189.376	14.66	0.27	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,683.65320		1.68365		1,807.80130	1.80780	1,683.653	15.96	0.87	10,482,696.57	810	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	13.87050		0.01387		13.51370	0.01351	13.870	20.29	0.02	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	2.84570		0.00285		2.15860	0.00216	2.846	22.65	0.01	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.12000		15.12000		14.97920	14.97920		13.38	0.00	3,780,000.00	250	45,432.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	59.54880		0.05955		63.96450	0.06396	59.549	11.93	0.09	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	208.27040		0.20827		243.99840	0.24400	208.270	12.33	0.24	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,088.58870		1.08859		1,185.33030	1.18533	1,088.589	14.45	0.65	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	190.01720		0.19002		163.25060	0.16325	190.017	15.69	0.20	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	31.30470		0.03130		32.90490	0.03290	31.305	18.94	0.04	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.40110		15.40110		15.25930	15.25930		13.68	0.00	0.00	0	2,971.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.69800		15.69800		15.55420	15.55420		13.89	0.00	0.00	0	1,091.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.94000		15.94000		15.79870	15.79870		14.22	0.00	0.00	0	3,542.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.27000		93.27000		93.43000	93.43000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.20000		90.20000		90.36000	90.36000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			88.88000		88.88000		89.05000	89.05000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.01000		91.01000		91.17000	91.17000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.78000		94.78000		94.93000	94.93000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			93.30000		93.30000		93.44000	93.44000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			95.32000		95.32000		95.46000	95.46000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			99.02000		99.02000		99.15000	99.15000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			99.32000		99.32000		99.45000	99.45000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			94.46000		94.46000		94.60000	94.60000			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.72000		99.72000		99.72000	99.72000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.89000		99.89000		99.90000	99.90000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.02000		100.02000		100.04000	100.04000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.43000		100.43000		100.47000	100.47000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.41000		99.41000		99.46000	99.46000			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.01000		99.01000		99.01000	99.01000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.58000		98.58000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.48000		98.48000		98.51000	98.51000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.81000		98.81000		98.85000	98.85000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.17000		99.17000		99.21000	99.21000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.47000		99.47000		99.53000	99.53000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.80000		99.80000		99.87000	99.87000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.67000		100.67000		100.76000	100.76000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.34000		98.34000		98.45000	98.45000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.65000		95.65000		95.76000	95.76000			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
5Y STND	On 16/03/2021	Interest Rate Swap	94.82000	94.82000	94.82000	94.92000	94.92000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.95000	93.95000	93.95000	94.04000	94.04000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.06000	94.06000	94.06000	94.14000	94.14000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.20000	96.20000	96.20000	96.27000	96.27000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.28000	96.28000	96.28000	96.34000	96.34000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.40000	97.40000	97.40000	97.46000	97.46000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.55000	99.55000	99.55000	99.59000	99.59000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.74000	100.74000	100.74000	100.78000	100.78000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.76000	95.76000	95.76000	95.81000	95.81000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	589.24800	589.24800	589.24800	589.43400	589.43400				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	690.08600	690.08600	690.08600	690.43500	690.43500				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	629.05000	629.05000	629.05000	630.46100	630.46100				0.00	0.00	0	814.00
AU\$ / R	On 15/03/2018	Any day expiry	9.22950	9.22950	9.22950	9.18920	9.18920			12.05	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.23500	9.23500	9.23500	9.19460	9.19460			11.87	0.00	4,617,500.00	500	6,832.00
AU\$ / R	On 29/03/2018	Any day expiry	9.24860	9.24860	9.24860	9.20830	9.20830			11.98	0.00	0.00	0	46.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.35450	9.35450	9.35450	9.31300	9.31300			12.16	0.00	4,677,250.00	500	5,486.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.47180	9.47180	9.47180	9.42990	9.42990			12.50	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.58570	9.58570	9.58570	9.54340	9.54340			13.13	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.81860	9.81860	9.81860	9.77790	9.77790			13.04	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.29300	9.29300	9.29300	9.21610	9.21610			13.08	0.00	0.00	0	700.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.42790	9.42790	9.42790	9.34820	9.34820			13.35	0.00	0.00	0	430.00
CF CANDO CAHB	On 28/03/2018	Can-Do Future	26.13940	26.13940	26.13940	22.76780	22.76780				0.00	0.00	0	0.00
CF CANDO CAHC	On 28/03/2018	Can-Do Future	15.12600	15.12600	15.12600	11.04790	11.04790				0.00	0.00	0	0.00
CF CANDO CAHE	On 28/03/2018	Can-Do Future	576.99460	576.99460	576.99460	495.24210	495.24210				0.00	0.00	0	0.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.62300	12.62300	12.62300	12.50650	12.50650			12.22	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.88680	12.88680	12.88680	12.76670	12.76670			12.61	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.14720	13.14720	13.14720	13.02420	13.02420			13.03	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.19240	14.19240	14.19240	14.06490	14.06490			14.20	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.87520	1.87520	1.87520	1.86160	1.86160			13.27	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.88880	1.88880	1.88880	1.87520	1.87520			13.36	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.90230	1.90230	1.90230	1.88850	1.88850			13.59	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.94220	1.94220	1.94220	1.92840	1.92840			14.46	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	1.97280	1.97280	1.97280	1.95410	1.95410			13.79	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	2.01280	2.01280	2.01280	1.99390	1.99390			14.10	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.05360	2.05360	2.05360	2.03400	2.03400			14.49	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.25170	2.25170	2.25170	2.23300	2.23300			15.42	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.40378	79.05183	79.05183	10.37396	79.24090				0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.49082	80.51401	80.51401	10.45987	80.70734				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	10.53892	82.59891	82.59891	10.49371	82.93354				0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.62208	84.12652	84.12652	10.57529	84.46814				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	626.45500	626.45500	626.45500	627.66700	627.66700				0.00	0.00	0	617.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.52610	1.52610	1.52610	1.50730	1.50730			14.47	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.54930	1.54930	1.54930	1.52990	1.52990			14.24	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.57070	1.57070	1.57070	1.55100	1.55100			14.24	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.68530	1.68530	1.68530	1.66450	1.66450			15.84	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.10676	133.10676	133.10676	133.10576	133.10576				0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	134.19492	134.19492	134.19492	134.19476	134.19476				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	100.41953	100.41953	100.41953	100.76580	100.76580				0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	102.28177	102.28177	102.28177	102.63527	102.63527				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	103.74984	103.74984	103.74984	103.74813	103.74813				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		105.67397	105.67397		105.67293	105.67293			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		127.14824	127.14824		127.54731	127.54731			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future		127.95342	127.95342		128.36070	128.36070			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		118.89978	118.89978		119.36822	119.36822			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future		121.10492	121.10492		121.58283	121.58283			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		126.70096	126.70096		126.69851	126.69851			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future		127.31781	127.31781		127.31617	127.31617			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		253.89000	253.89000		254.03400	254.03400			0.00	40,622,400.00	16	1,129.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.97000	93.03000		7.11000	92.89000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.93000	93.07000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.88000	93.12000		6.92000	93.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.73000	93.27000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.74000	93.26000		6.80000	93.20000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.78000	93.22000		6.81000	93.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		6.84000	93.16000		6.85000	93.15000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.11750	0.11750		0.11590	0.11590			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11710	0.11710		0.11560	0.11560			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11620	0.11620		0.11450	0.11450			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11260	0.11260		0.11150	0.11150			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.51640	1.51640		1.50510	1.50510		13.93	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.54090	1.54090		1.52970	1.52970		14.25	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.56550	1.56550		1.55420	1.55420			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.63740	1.63740		1.62610	1.62610		13.93	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		8.62410	8.62410		8.51230	8.51230		12.86	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		8.72890	8.72890		8.61580	8.61580		13.34	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		8.83240	8.83240		8.71830	8.71830		13.66	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.45020	9.45020		9.33190	9.33190		14.25	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.24030	1.24030		1.23340	1.23340			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.24970	1.24970		1.24280	1.24280			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.25750	1.25750		1.25050	1.25050			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.34030	1.34030		1.33310	1.33310			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			1.37500		1.37500		1.38160	1.38160			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.38080		1.38080		1.38740	1.38740			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.38620		1.38620		1.39290	1.39290			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.21840		1.21840		1.22230	1.22230			0.00	0.00	0	190.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.22710		1.22710		1.23100	1.23100			0.00	0.00	0	50.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.23590		1.23590		1.23990	1.23990			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			8.94300		8.94300	0.11150	9.07520	9.07520		15.22	0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future	9.07	Call	660.44110		0.06604	0.11150	1,240.42370	0.12404	660.441	14.90	0.34	0.00	0	11,700.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.77290		8.77290	0.11150	8.90310	8.90310		16.13	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,685.82360		0.36858	0.11150	3,034.49840	0.30345	3,685.824	15.92	0.54	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.61160		8.61160	0.11150	8.73870	8.73870		16.77	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.14607		118.34009		8.13593	118.40779		6.39	0.00	12,425,709.45	105	200,345.00
R186	On 03/05/2018	Bond Future	7.85	Call	466.32000		0.46632		491.99000	0.49199	466.320	6.13	0.26	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.00	Call	809.14000		0.80914		844.59000	0.84459	809.140	6.29	0.38	0.00	0	7.00
R186	On 03/05/2018	Bond Future	8.35	Put	740.94000		0.74094		727.93000	0.72793	740.940	6.70	0.34	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	644.70000		0.64470		633.65000	0.63365	644.700	6.76	0.30	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.40	Call	2,322.87000		2.32287		2,379.52000	2.37952	2,322.870	6.76	0.70	0.00	0	7.00
R186	On 03/05/2018	Bond Future	8.50	Put	483.77000		0.48377		476.00000	0.47600	483.770	6.89	0.24	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	162.84000		0.16284		161.24000	0.16124	162.840	7.33	0.10	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,400.38000		7.40038		7,468.16000	7.46816	7,400.380	7.65	0.98	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	3.25000		0.00325		3.32000	0.00332	3.250	7.65	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	2.74000		0.00274		2.80000	0.00280	2.740	7.65	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.17467		115.22874		8.16393	115.29869		6.88	0.00	0.00	0	191.00
R186	On 02/08/2018	Bond Future	7.50	Call	443.53000		0.44353		460.16000	0.46016	443.530	6.26	0.18	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,319.05000		2.31905		2,364.12000	2.36412	2,319.050	6.93	0.55	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.19899		117.39262		8.18757	117.46517		6.85	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,884.86000		1.88486		1,920.40000	1.92040	1,884.860	6.68	0.42	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,596.75000		3.59675		3,646.27000	3.64627	3,596.750	7.08	0.61	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	864.74000		0.86474		854.37000	0.85437	864.740	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			306.52696		306.52696		306.37429	306.37429			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			238.78818		238.78818		238.78417	238.78417		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			7.47937		102.51362		7.46870	102.55640		4.03	0.00	0.00	0	66,472.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.18000		0.00018		0.18000	0.00018	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			8.60793		97.68774		8.60312	97.72179		8.61	0.00	0.00	0	90,411.00
R2030	On 02/08/2018	Bond Future			8.64827		95.48894		8.64316	95.52453		9.32	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,838.60000		1.83860		1,861.80000	1.86180	1,838.600	9.21	0.44	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,397.29000		3.39729		3,427.14000	3.42714	3,397.290	9.76	0.63	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	647.62000		0.64762		646.86000	0.64686	647.620	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			8.81866		96.33735		8.80880	96.41303		9.75	0.00	4,816,867.50	50	61,957.00
R2032	On 02/08/2018	Bond Future			8.85920		98.11922		8.84890	98.19723		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			8.97311		100.79786		8.94282	101.05720		13.54	0.00	3,527,925.10	35	66,773.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,483.77000		1.48377		1,602.40000	1.60240	1,483.770	13.78	0.38	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	1,281.01000		1.28101		1,213.60000	1.21360	1,281.010	13.66	0.33	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			9.01413		102.66233		8.98281	102.92736		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			9.07666		97.10556		9.04134	97.40932		11.19	0.00	1,942,111.20	20	48,380.00
R2037	On 02/08/2018	Bond Future			9.12263		94.64568		9.08614	94.95595		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			6.25777		104.06666		6.31021	104.03483		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			9.12635		101.20123		9.07574	101.67349		11.81	0.00	0.00	0	40,145.00
R2040	On 03/05/2018	Bond Future	8.50	Call	218.54000		0.21854		278.67000	0.27867	218.540	10.91	0.10	0.00	0	750.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,455.34000		1.45534		1,676.09000	1.67609	1,455.340	11.81	0.42	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	7,857.68000		7.85768		8,298.79000	8.29879	7,857.680	14.10	0.91	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.17186		98.56672		9.11966	99.04864		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			9.16549		98.23878		9.10981	98.76971		12.51	0.00	0.00	0	23,703.00
R2044	On 02/08/2018	Bond Future			9.20970		95.67469		9.15234	96.21635		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			9.14142		97.63399		9.08574	98.18399		13.07	0.00	0.00	0	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			6.64875		103.19438		6.64146	103.20593		1.04	0.00	10,938,604.28	106	25,672.00
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			7.01400		100.01006		7.00791	100.02572		2.19	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			8.97191		76.60709		8.94168	76.82617		11.70	0.00	4,979,460.85	65	80,695.00
R209	On 03/05/2018	Bond Future	8.95	Call	1,423.68000		1.42368		1,546.11000	1.54611	1,423.680	11.82	0.49	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,453.25000		2.45325		2,612.10000	2.61210	2,453.250	12.37	0.66	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	3,001.48000		3.00148		3,173.52000	3.17352	3,001.480	12.62	0.73	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	436.87000		0.43687		405.78000	0.40578	436.870	13.01	0.19	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	5,536.71000		5.53671		5,741.07000	5.74107	5,536.710	13.66	0.90	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	191.67000		0.19167		177.75000	0.17775	191.670	13.71	0.09	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	92.23000		0.09223		85.43000	0.08543	92.230	14.01	0.05	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	38.95000		0.03895		35.98000	0.03598	38.950	14.01	0.02	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	3.83000		0.00383		3.53000	0.00353	3.830	14.01	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.00991		78.02407		8.97875	78.24788		12.17	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	9.66	Call	5,466.10000		5.46610		5,644.42000	5.64442	5,466.100	13.58	0.76	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	395.50000		0.39550		375.59000	0.37559	395.500	14.02	0.11	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	101.06000		0.10106		95.22000	0.09522	101.060	14.02	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.04683		76.34045		9.01468	76.56932		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			188.21964		188.21964		188.05117	188.05117			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			155.42568		155.42568		155.42611	155.42611			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			8.69967		88.31950		8.68972	88.38869		9.46	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	8.73545		89.95319		8.72507	90.02442		9.85	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	9.09586		76.41413		9.05036	76.76322		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	21,854.47000	21,854.47000		21,646.63000	21,646.63000				0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	8.99450	8.99450		8.91080	8.91080			12.07	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.12530	9.12530		9.04010	9.04010			12.52	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.25450	9.25450		9.16820	9.16820			12.74	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	9.95250	9.95250		9.86260	9.86260			13.58	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.11530	3.11530		3.08420	3.08420			11.38	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.07210	3.07210		3.04310	3.04310			12.01	0.00	0.00	0	6,380.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.02880	3.02880		2.99970	2.99970			12.45	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.99590	2.99590		2.97250	2.97250			13.57	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.21700	1.21700		1.20080	1.20080				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.20010	1.20010		1.18420	1.18420				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.18210	1.18210		1.16620	1.16620				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640	1.21640		1.21640	1.21640				0.00	0.00	0	0.00
Total for Derivatives :												2,415,470,438.39	194,736	7 146 514.00
Grand Total:												2,415,470,438.39	194,736	7 146 514.00