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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/03/2018

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 09/03/2018	Any day expiry	11.89550	11.89550	12.00180	12.00180			15.33	0.00	0.00	0	0.00
\$ / R	On 09/03/2018	Any day expiry	11.80	Call	136.75160	0.13675	233.28620	0.23329	136.752	16.19	0.69	0	20,000.00
\$ / R	On 15/03/2018	Any day expiry	11.90650	11.90650	12.01210	12.01210			14.26	0.00	0.00	0	6,178.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.91360	11.91360	12.01940	12.01940			13.86	0.00	738,476,409.60	61,986	796,061.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.45	Put	12.76190	0.01276	8.21610	0.00822	12.762	14.66	0.08	0	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	17.29940	0.01730	11.36680	0.01137	17.299	14.57	0.11	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	30.52750	0.03053	20.77780	0.02078	30.528	14.39	0.17	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.67	Put	44.00520	0.04401	30.59300	0.03059	44.005	14.27	0.23	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.68	Put	46.26730	0.04627	32.25700	0.03226	46.267	14.25	0.23	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.72	Put	56.23940	0.05624	39.64290	0.03964	56.239	14.18	0.27	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	81.04520	0.08105	58.30660	0.05831	81.045	14.04	0.36	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	174.14720	0.17415	127.59850	0.12760	174.147	14.18	0.59	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	180.49600	0.18050	132.32420	0.13232	180.496	14.22	0.60	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	327.94830	0.32795	258.01440	0.25801	327.948	14.94	0.79	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	369.77600	0.36978	295.23540	0.29524	369.776	15.13	0.82	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	466.67450	0.46667	383.46170	0.38346	466.674	15.52	0.88	0	20,880.00

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	12.40	Put	503.22990	0.50323	417.36320	0.41736	503.230	15.67	0.90	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	12.08520	0.01209	27.98000	0.02798	12.085	15.92	0.07	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	596.86890	0.59687	505.45320	0.50545	596.869	16.03	0.94	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.55	Call	8.60900	0.00861	20.36260	0.02036	8.609	16.36	0.05	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	791.27980	0.79128	692.06350	0.69206	791.280	17.37	0.97	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	4.87980	0.00488	11.46350	0.01146	4.880	17.37	0.03	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	909.57020	0.90957	807.95880	0.80796	909.570	18.17	0.98	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	1,028.50470	1.02850	925.36170	0.92536	1,028.505	18.97	0.99	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	2.03610	0.00204	4.59420	0.00459	2.036	19.04	0.01	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	1.72930	0.00173	3.84470	0.00384	1.729	19.37	0.01	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	1,088.12930	1.08813	984.44470	0.98444	1,088.129	19.37	0.99	0.00	0	80,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	0.82950	0.00083	1.92500	0.00193	0.830	20.44	0.01	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,287.22950	1.28723	1,182.52500	1.18252	1,287.229	20.44	0.99	0.00	0	373.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,307.16320	1.30716	1,202.38970	1.20239	1,307.163	20.52	0.99	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,337.07380	1.33707	1,232.20510	1.23221	1,337.074	20.64	1.00	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,406.90470	1.40690	1,301.84800	1.30185	1,406.905	20.91	1.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	0.44620	0.00045	1.12150	0.00112	0.446	21.03	0.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,466.79480	1.46679	1,361.60850	1.36161	1,466.795	21.15	1.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,486.76390	1.48676	1,381.53990	1.38154	1,486.764	21.23	1.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,586.64320	1.58664	1,481.26390	1.48126	1,586.643	21.63	1.00	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	0.24320	0.00024	0.66390	0.00066	0.243	21.63	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,686.56360	1.68656	1,581.07270	1.58107	1,686.564	22.02	1.00	0.00	0	98,694.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	0.12940	0.00013	0.38700	0.00039	0.129	22.26	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	0.11080	0.00011	0.33930	0.00034	0.111	22.42	0.00	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,826.49510	1.82650	1,720.89790	1.72090	1,826.495	22.58	1.00	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	0.08810	0.00009	0.27930	0.00028	0.088	22.66	0.00	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	0.07860	0.00008	0.25370	0.00025	0.079	22.77	0.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,926.46510	1.92647	1,820.81650	1.82082	1,926.465	22.97	1.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,996.45020	1.99645	1,890.77400	1.89077	1,996.450	23.25	1.00	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	0.04670	0.00005	0.16360	0.00016	0.047	23.33	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	2,016.44670	2.01645	1,910.76360	1.91076	2,016.447	23.33	1.00	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	2,036.44340	2.03644	1,930.75390	1.93075	2,036.443	23.41	1.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	2,066.43890	2.06644	1,960.74050	1.96074	2,066.439	23.53	1.00	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	0.03620	0.00004	0.13230	0.00013	0.036	23.61	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	0.03370	0.00003	0.12460	0.00012	0.034	23.68	0.00	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,136.43020	2.13643	2,030.71390	2.03071	2,136.430	23.80	1.00	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	0.02820	0.00003	0.10740	0.00011	0.028	23.88	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	0.02360	0.00002	0.09280	0.00009	0.024	24.08	0.00	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,246.42050	2.24642	2,140.68270	2.14068	2,246.420	24.24	1.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,266.41920	2.26642	2,160.67810	2.16068	2,266.419	24.32	1.00	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	0.01790	0.00002	0.07380	0.00007	0.018	24.40	0.00	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,306.41670	2.30642	2,200.66970	2.20067	2,306.417	24.48	1.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	0.00300	0.00000	0.03700	0.00004	0.003	24.05	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	0.00270	0.00000	0.03570	0.00004	0.003	23.99	0.00	0.00	0	17,000.00

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	14.49	Put	2,576.40170	2.57640	2,470.63100	2.47063	2,576.402	23.78	1.00	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	0.00150	0.00000	0.02990	0.00003	0.002	23.73	0.00	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,586.40150	2.58640	2,480.62990	2.48063	2,586.401	23.73	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,606.40120	2.60640	2,500.62790	2.50063	2,606.401	23.62	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	0.00100	0.00000	0.02600	0.00003	0.001	23.51	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	0.00070	0.00000	0.02340	0.00002	0.001	23.35	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	0.00050	0.00000	0.02110	0.00002	0.001	23.19	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	0.00010	0.00000	0.01260	0.00001	0.000	22.39	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	0.00000	0.00000	0.00870	0.00001	0.000	21.80	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	0.00000	0.00000	0.00760	0.00001	0.000	21.59	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	0.00000	0.00000	0.00740	0.00001	0.000	21.54	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	0.00000	0.00000	0.00550	0.00001	0.000	21.06	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	0.00000	0.00000	0.00380	0.00000	0.000	20.47	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	0.00000	0.00000	0.00240	0.00000	0.000	19.67	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	0.00000	0.00000	0.00130	0.00000	0.000	18.65	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	0.00000	0.00000	0.00110	0.00000	0.000	18.65	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.00000	0.00000	0.00090	0.00000	0.000	18.65	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.00000	0.00000	0.00050	0.00000	0.000	18.65	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.00000	0.00000	0.00010	0.00000	0.000	18.65	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.65	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry	11.91890		11.91890	11.91890	12.02480	12.02480		14.12	0.00	0.00	0	30,000.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	112.37050	0.11237	168.14200	0.16814	112.370	14.51	0.42	101,160,852.00	20,000	0.00
\$ / R	On 28/03/2018	Any day expiry	11.92960		11.92960	11.92960	12.03560	12.03560		14.37	0.00	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.66	Call	328.97560	0.32898	415.39010	0.41539	328.976	13.48	0.76	0.00	0	50,000.00
\$ / R	On 29/03/2018	Any day expiry	11.93140		11.93140	11.93140	12.03740	12.03740		14.44	0.00	0.00	0	1,199.00
\$ / R	On 29/03/2018	Any day expiry	11.76	Put	96.40520	0.09641	67.27660	0.06728	96.405	13.90	0.34	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.87	Call	205.41700	0.20542	272.27830	0.27228	205.417	14.21	0.56	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	6.87400	0.00687	11.53100	0.01153	6.874	17.91	0.03	0.00	0	4,000.00
\$ / R	On 06/04/2018	Any day expiry	11.94560		11.94560	11.94560	12.05190	12.05190		14.39	0.00	576,972,407.00	48,037	45,750.00
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	403.41960	0.40342	488.11450	0.48811	403.420	13.69	0.77	0.00	0	120,000.00
\$ / R	On 06/04/2018	Any day expiry	12.00	Call	180.03600	0.18004	0.00000	0.00000	180.036	14.57	0.47	560,409,930.00	100,000	100,000.00
\$ / R	On 16/04/2018	Any day expiry	11.96250		11.96250	11.96250	12.06870	12.06870		14.22	0.00	0.00	0	54.00
\$ / R	On 24/04/2018	Any day expiry	11.97580		11.97580	11.97580	12.08220	12.08220		14.23	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry	11.97750		11.97750	11.97750	12.08380	12.08380		14.23	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,024.19910	3.02420	2,918.02270	2.91802	3,024.199	23.16	0.99	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.95850	0.00096	1.52490	0.00152	0.958	26.33	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry	11.98580		11.98580	11.98580	12.09230	12.09230		14.15	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	136.22130	0.13622	104.32850	0.10433	136.221	13.72	0.32	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	221.60420	0.22160	268.34610	0.26835	221.604	14.61	0.45	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,822.96070	1.82296	1,720.13720	1.72014	1,822.961	18.37	0.97	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	1.96460	0.00196	2.13310	0.00213	1.965	23.72	0.01	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	1.52090	0.00152	2.00880	0.00201	1.521	25.43	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry	11.98910		11.98910	11.98910	12.09560	12.09560		14.30	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	77.88790	0.07789	56.86550	0.05687	77.888	13.38	0.21	0.00	0	2,000.00

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\$ / R	On 02/05/2018	Any day expiry	11.80	Call	368.81750	0.36882	436.89370	0.43689	368.818	13.93	0.62	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	117.66710	0.11767	145.04330	0.14504	117.667	15.82	0.26	0.00	0	2,000.00
\$ / R	On 09/05/2018	Any day expiry			12.00060	12.00060	12.10730	12.10730		14.25	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	830.76640	0.83077	745.27390	0.74527	830.766	16.37	0.80	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,870.85710	1.87086	1,768.31130	1.76831	1,870.857	18.15	0.97	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	2.26800	0.00227	2.71160	0.00271	2.268	24.37	0.01	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.00380	12.00380	12.11050	12.11050		14.28	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.00860	12.00860	12.11540	12.11540		14.21	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	840.46920	0.84047	755.52070	0.75552	840.469	16.31	0.79	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,495.54360	2.49554	2,390.34680	2.39035	2,495.544	18.83	0.99	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	2.07870	0.00208	2.65630	0.00266	2.079	23.85	0.01	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.01020	12.01020	12.11700	12.11700		14.23	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	11.43780	0.01144	8.02250	0.00802	11.438	12.83	0.04	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	156.84000	0.15684	123.29050	0.12329	156.840	13.69	0.32	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	229.22730	0.22923	272.13320	0.27213	229.227	14.80	0.42	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.01500	12.01500	12.12190	12.12190		14.26	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	300.16820	0.30017	249.32300	0.24932	300.168	14.26	0.48	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			12.03590	12.03590	12.14290	12.14290		14.31	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,794.76360	1.79476	1,695.98900	1.69599	1,794.764	18.20	0.93	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	3.48480	0.00348	4.26310	0.00426	3.485	20.96	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	1.70690	0.00171	2.22910	0.00223	1.707	21.35	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.06480	12.06480	12.17190	12.17190		14.31	0.00	40,947,931.20	3,394	225,709.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	31.22110	0.03122	23.01800	0.02302	31.221	12.66	0.08	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	58.27900	0.05828	44.54030	0.04454	58.279	12.92	0.13	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	802.49410	0.80249	890.57730	0.89058	802.494	13.12	0.82	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	727.11380	0.72711	811.19660	0.81120	727.114	13.26	0.78	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	126.65660	0.12666	101.08930	0.10109	126.657	13.34	0.24	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	560.45120	0.56045	632.20040	0.63220	560.451	13.69	0.68	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	215.85920	0.21586	178.06660	0.17807	215.859	13.78	0.35	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	224.27650	0.22428	185.49980	0.18550	224.277	13.82	0.36	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	283.57560	0.28358	238.38660	0.23839	283.576	14.04	0.41	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	399.31630	0.39932	456.33080	0.45633	399.316	14.22	0.54	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	334.51630	0.33452	284.43080	0.28443	334.516	14.22	0.46	69,703,837.50	12,500	35,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	402.75760	0.40276	345.70520	0.34571	402.758	14.48	0.51	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	343.59420	0.34359	392.99950	0.39300	343.594	14.50	0.49	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	414.87510	0.41488	356.54010	0.35654	414.875	14.53	0.52	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	339.67510	0.33968	388.44010	0.38844	339.675	14.53	0.48	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	420.99740	0.42100	362.02150	0.36202	420.997	14.55	0.52	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	302.71080	0.30271	346.95860	0.34696	302.711	14.77	0.44	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	484.43030	0.48443	421.16300	0.42116	484.430	14.79	0.56	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	517.59010	0.51759	452.27800	0.45228	517.590	14.92	0.58	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	586.61350	0.58661	517.42540	0.51743	586.613	15.16	0.62	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	223.77550	0.22378	258.10250	0.25810	223.775	15.40	0.35	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	658.97550	0.65898	586.20250	0.58620	658.976	15.40	0.65	0.00	0	114,600.00

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	12.75	Put	852.20850		0.85221	772.04170	0.77204	852.209	16.00	0.73	0.00	0	66.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,025.70640		1.02571	940.40900	0.94041	1,025.706	16.48	0.78	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	124.55150		0.12455	145.49290	0.14549	124.551	16.57	0.21	65,048,775.00	25,000	15,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,059.75150		1.05975	973.59290	0.97359	1,059.751	16.57	0.79	9,510,394.71	1,000	21,728.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,102.71070		1.10271	1,015.52140	1.01552	1,102.711	16.69	0.80	0.00	0	1,250.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,207.47990		1.20748	1,118.02660	1.11803	1,207.480	16.96	0.82	0.00	0	965.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,234.01230		1.23401	1,144.03500	1.14403	1,234.012	17.03	0.83	0.00	0	372.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,322.90790		1.32291	1,231.73420	1.23173	1,322.908	17.23	0.84	20,386,833.48	2,000	25,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	82.44040		0.08244	98.02210	0.09802	82.440	17.32	0.15	0.00	0	60,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,467.15730		1.46716	1,373.95530	1.37396	1,467.157	17.51	0.87	0.00	0	5,183.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,485.40270		1.48540	1,391.91340	1.39191	1,485.403	17.54	0.87	0.00	0	7,420.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,503.69200		1.50369	1,409.92270	1.40992	1,503.692	17.57	0.87	0.00	0	114,600.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,632.86060		1.63286	1,537.27830	1.53728	1,632.861	17.82	0.89	0.00	0	70,530.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,735.60530		1.73561	1,638.77640	1.63878	1,735.605	18.01	0.90	0.00	0	2,415.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,782.62860		1.78263	1,685.27960	1.68528	1,782.629	18.09	0.91	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,792.05640		1.79206	1,694.60650	1.69461	1,792.056	18.11	0.91	0.00	0	40,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,810.93250		1.81093	1,713.28400	1.71328	1,810.933	18.14	0.91	0.00	0	300.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,820.38070		1.82038	1,722.63550	1.72264	1,820.381	18.16	0.91	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,877.21790		1.87722	1,778.90810	1.77891	1,877.218	18.26	0.92	22,207,000.14	2,000	1,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,972.45480		1.97245	1,873.28330	1.87328	1,972.455	18.44	0.93	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,068.26190		2.06826	1,968.31750	1.96832	2,068.262	18.61	0.93	0.00	0	7,028.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,212.89330		2.21289	2,111.93560	2.11194	2,212.893	18.87	0.94	45,664,608.88	4,000	2,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	19.54620		0.01955	24.67210	0.02467	19.546	19.27	0.04	0.00	0	7,600.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	15.02380		0.01502	19.41390	0.01941	15.024	19.38	0.03	0.00	0	50.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	12.96800		0.01297	16.73430	0.01673	12.968	19.45	0.03	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	8.31110		0.00831	10.64770	0.01065	8.311	19.64	0.02	0.00	0	760.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	7.94750		0.00795	10.17200	0.01017	7.948	19.66	0.02	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	7.05290		0.00705	9.00130	0.00900	7.053	19.71	0.02	0.00	0	372.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	6.25730		0.00626	7.96040	0.00796	6.257	19.77	0.01	0.00	0	24,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	5.14930		0.00515	6.51220	0.00651	5.149	19.85	0.01	0.00	0	15,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	4.63560		0.00464	5.84150	0.00584	4.636	19.90	0.01	0.00	0	114,600.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	4.43120		0.00443	5.57500	0.00558	4.431	19.92	0.01	0.00	0	965.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	2.87980		0.00288	3.71000	0.00371	2.880	19.99	0.01	0.00	0	40,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.45970		0.00146	1.91240	0.00191	1.460	19.99	0.00	0.00	0	5,183.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.96350		0.00096	1.27360	0.00127	0.963	19.99	0.00	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.90990		0.00091	1.20410	0.00120	0.910	19.99	0.00	0.00	0	300.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.78040		0.00078	1.03610	0.00104	0.780	19.99	0.00	0.00	0	7,420.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.73660		0.00074	0.97910	0.00098	0.737	19.99	0.00	0.00	0	66.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.57240		0.00057	0.76470	0.00076	0.572	19.99	0.00	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.33610		0.00034	0.45380	0.00045	0.336	19.99	0.00	0.00	0	2,415.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.28640		0.00029	0.38800	0.00039	0.286	19.99	0.00	28,968.96	3,000	3,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.18740		0.00019	0.25590	0.00026	0.187	19.99	0.00	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.13230		0.00013	0.18190	0.00018	0.132	19.99	0.00	0.00	0	7,028.00	
\$ / R	On 29/06/2018	Any day expiry			12.08230		12.08230	12.18960	12.18960		14.47	0.00	0.00	0	445.00	

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	13.80	Put	1,776.83030	1.77683	1,680.09400	1.68009	1,776.830	18.06	0.90	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	5.22040	0.00522	6.28820	0.00629	5.220	19.62	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	2.33970	0.00234	2.81000	0.00281	2.340	19.67	0.01	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.08710	12.08710	12.19450	12.19450		14.43	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.09350	12.09350	12.20090	12.20090		14.46	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	391.44130	0.39144	338.47450	0.33847	391.441	14.41	0.47	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	82.33080	0.08233	95.76650	0.09577	82.331	17.66	0.14	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	71.48930	0.07149	83.29020	0.08329	71.489	17.88	0.12	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.11590	12.11590	12.22340	12.22340		14.47	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.12230	12.12230	12.22990	12.22990		14.45	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,373.64220	2.37364	2,272.48750	2.27249	2,373.642	18.89	0.92	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	5.09390	0.00509	6.11240	0.00611	5.094	18.74	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.12390	12.12390	12.23150	12.23150		14.46	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.13350	12.13350	12.24110	12.24110		14.55	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,759.75530	1.75976	1,665.08000	1.66508	1,759.755	17.77	0.86	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	9.52030	0.00952	11.58110	0.01158	9.520	19.35	0.02	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	4.63570	0.00464	5.80530	0.00581	4.636	19.35	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.14470	12.14470	12.25240	12.25240		14.54	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	566.36030	0.56636	503.68830	0.50369	566.360	14.90	0.54	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,810.99360	1.81099	1,715.94580	1.71595	1,810.994	17.81	0.86	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	8.80310	0.00880	10.61840	0.01062	8.803	19.98	0.02	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.15430	12.15430	12.26200	12.26200		14.53	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.18310	12.18310	12.29100	12.29100		14.53	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,746.14000	1.74614	1,653.04510	1.65305	1,746.140	17.56	0.83	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	21.72130	0.02172	24.14810	0.02415	21.721	20.61	0.03	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	12.16630	0.01217	13.55030	0.01355	12.166	20.61	0.02	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.21020	12.21020	12.31830	12.31830		14.60	0.00	109,891.80	9	38,392.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	196.29530	0.19630	167.44510	0.16745	196.295	13.52	0.26	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	229.82610	0.22983	0.00000	0.00000	229.826	13.62	0.29	7,005,784.50	2,000	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	289.54190	0.28954	250.56180	0.25056	289.542	13.87	0.33	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	333.80250	0.33380	291.15370	0.29115	333.803	14.03	0.37	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	406.72320	0.40672	0.00000	0.00000	406.723	14.27	0.41	67,279,867.38	13,250	13,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	779.77710	0.77978	710.56450	0.71056	779.777	15.37	0.59	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	807.93410	0.80793	737.55690	0.73756	807.934	15.44	0.60	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	954.29140	0.95429	878.41790	0.87842	954.291	15.82	0.65	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,270.95780	1.27096	1,186.15620	1.18616	1,270.958	16.59	0.73	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	222.59440	0.22259	244.95390	0.24495	222.594	16.68	0.26	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	168.69930	0.16870	187.26370	0.18726	168.699	17.23	0.21	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	32.19150	0.03219	36.08250	0.03608	32.192	20.66	0.04	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	30.00730	0.03001	34.07490	0.03407	30.007	20.66	0.04	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	27.12470	0.02712	30.83970	0.03084	27.125	20.66	0.04	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	23.27990	0.02328	26.51700	0.02652	23.280	20.66	0.03	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.22760	12.22760	12.33590	12.33590		14.71	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,736.64760	1.73665	1,645.73590	1.64574	1,736.648	17.43	0.80	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	29.78680	0.02979	33.54240	0.03354	29.787	20.74	0.04	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	17.32980	0.01733	19.61920	0.01962	17.330	20.74	0.03	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.27040	12.27040	12.37910	12.37910		14.71	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.27680	12.27680	12.38550	12.38550		14.70	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.28000	12.28000	12.38870	12.38870		14.71	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,726.49650	1.72650	1,638.60240	1.63860	1,726.496	17.28	0.78	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	38.30280	0.03830	42.49250	0.04249	38.303	20.67	0.05	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	23.58760	0.02359	26.26730	0.02627	23.588	20.67	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.28790	12.28790	12.39670	12.39670		14.70	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	386.56240	0.38656	341.83580	0.34184	386.562	14.16	0.37	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,776.15840	1.77616	1,687.75100	1.68775	1,776.158	17.32	0.78	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	30.16170	0.03016	33.56490	0.03356	30.162	20.63	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.30060	12.30060	12.40950	12.40950		14.78	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.30540	12.30540	12.41430	12.41430		14.79	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	78.91000	0.07891	68.57250	0.06857	78.910	13.23	0.11	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	292.46550	0.29247	257.59480	0.25759	292.465	13.82	0.30	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	331.84690	0.33185	361.57570	0.36158	331.847	16.33	0.32	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.32760	12.32760	12.43670	12.43670		14.86	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,718.84240	1.71884	1,632.80980	1.63281	1,718.842	17.18	0.75	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	44.04210	0.04404	49.63130	0.04963	44.042	20.53	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	26.79070	0.02679	30.40710	0.03041	26.791	20.53	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.34480	12.34480	12.45400	12.45400		14.85	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,591.63270	1.59163	1,507.71750	1.50772	1,591.633	16.94	0.73	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	92.98510	0.09299	99.40680	0.09941	92.985	19.83	0.10	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.34940	12.34940	12.45870	12.45870		14.86	0.00	0.00	0	18,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	296.12460	0.29612	261.88750	0.26189	296.125	13.84	0.29	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	586.80550	0.58681	635.76610	0.63577	586.806	15.09	0.49	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,050.36850	1.05037	978.83830	0.97884	1,050.369	15.81	0.61	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	429.13540	0.42914	465.87410	0.46587	429.135	15.88	0.38	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	264.43790	0.26444	288.58160	0.28858	264.438	17.11	0.25	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	137.52470	0.13752	149.28130	0.14928	137.525	18.48	0.14	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	85.68020	0.08568	91.25100	0.09125	85.680	20.27	0.09	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	32.94010	0.03294	37.37630	0.03738	32.940	20.44	0.04	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.37540	12.37540	12.48500	12.48500		14.84	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,710.57050	1.71057	1,627.13410	1.62713	1,710.570	17.03	0.73	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	48.79840	0.04880	55.30860	0.05531	48.798	20.31	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	29.72980	0.02973	33.98960	0.03399	29.730	20.31	0.04	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.44280	12.44280	12.55300	12.55300		14.97	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.49410	12.49410	12.60360	12.60360		15.04	0.00	0.00	0	400.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.63520	12.63520	12.73650	12.73650		15.36	0.00	0.00	0	869.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.92680	12.92680	13.01140	13.01140		15.73	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	99.10880	0.09911	104.12670	0.10413	99.109	20.38	0.07	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.24340	13.24340	13.33030	13.33030		16.24	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.32910	13.32910	13.42050	13.42050		16.43	0.00	0.00	0	84,000.00

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 14/09/2020	Foreign Exchange Future			13.41860		13.41860		13.51460	13.51460		16.55	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			11.91360		11.91360		12.01940	12.01940		13.86	0.00	131,049.60	11	456.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.06480		12.06480		12.17190	12.17190		14.31	0.00	0.00	0	133.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.21020		12.21020		12.31830	12.31830		14.60	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.34940		12.34940		12.45870	12.45870		14.86	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.63520		12.63520		12.73650	12.73650		15.36	0.00	0.00	0	0.00
£ / R	On 15/03/2018	Any day expiry			16.45700		16.45700		16.54160	16.54160		23.54	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			16.46890		16.46890		16.55380	16.55380		22.18	0.00	84,073,734.50	5,105	187,347.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	637.55840		0.63756		591.88120	0.59188	637.558	22.96	0.75	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	2.51300		0.00251		3.50230	0.00350	2.513	29.94	0.01	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	0.52650		0.00053		1.05860	0.00106	0.526	34.61	0.00	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry			16.60540		16.60540		16.69130	16.69130		20.09	0.00	0.00	0	9.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.74790		16.74790		16.83460	16.83460		19.94	0.00	8,457,689.50	505	15,367.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	1,188.68560		1.18869		1,140.79890	1.14080	1,188.686	20.58	0.63	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	56.17550		0.05618		61.83870	0.06184	56.176	23.28	0.06	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.01630		17.01630		17.10270	17.10270		19.27	0.00	0.00	0	13,662.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.27700		17.27700		17.36430	17.36430		18.80	0.00	0.00	0	898.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.55460		17.55460		17.64200	17.64200		18.53	0.00	0.00	0	951.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.82320		17.82320		17.89940	17.89940		18.38	0.00	0.00	0	3,115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11265		0.11265		0.11413	0.11413		20.30	0.00	0.00	0	8,286.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11483		0.11483		0.11634	0.11634		15.20	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11699		0.11699		0.11852	0.11852		13.29	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12662		0.12662		0.12797	0.12797		21.70	0.00	0.00	0	0.00
€ / R	On 15/03/2018	Any day expiry			14.67660		14.67660		14.79460	14.79460		13.78	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			14.68890		14.68890		14.80720	14.80720		13.31	0.00	69,992,608.50	4,765	123,594.00
€ / R	On 19/03/2018	Foreign Exchange Future	14.45	Put	67.10280		0.06710		50.86410	0.05086	67.103	13.95	0.27	0.00	0	10,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	14.62	Put	122.69430		0.12269		92.66720	0.09267	122.694	13.51	0.42	0.00	0	10,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	407.29780		0.40730		320.98880	0.32099	407.298	14.52	0.80	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	449.70510		0.44971		358.75040	0.35875	449.705	14.70	0.83	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	0.63050		0.00063		1.34870	0.00135	0.630	21.73	0.00	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	0.14050		0.00014		0.37000	0.00037	0.141	23.41	0.00	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			14.72130		14.72130		14.84110	14.84110		13.43	0.00	0.00	0	3.00
€ / R	On 11/04/2018	Any day expiry			14.77040		14.77040		14.88950	14.88950		13.35	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry			14.82920		14.82920		14.94900	14.94900		13.38	0.00	0.00	0	16.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.98040		14.98040		15.10140	15.10140		13.40	0.00	50,933,360.00	3,400	29,597.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	20.85580		0.02086		18.00900	0.01801	20.856	12.05	0.05	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	41.55810		0.04156		30.99360	0.03099	41.558	12.18	0.09	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	70.80880		0.07081		54.70470	0.05470	70.809	12.29	0.14	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	128.75050		0.12875		102.56180	0.10256	128.750	12.47	0.22	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	599.34710		0.59935		519.47640	0.51948	599.347	13.97	0.58	0.00	0	50,995.00

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	15.63	Call	224.67260		0.22467		251.53900	0.25154	224.673	14.70	0.31	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,556.97730		1.55698	1,446.03930	1.44604	1,556.977	16.10	0.85	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	13.31930		0.01332	12.98410	0.01298	13.319	19.78	0.02	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	3.22640		0.00323	3.99240	0.00399	3.226	22.75	0.01	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.26920		15.26920	15.39170	15.39170		13.63	0.00	0.00	0.00	0	45,432.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	56.56410		0.05656	50.88560	0.05089	56.564	12.63	0.08	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	175.83630		0.17584	148.67770	0.14868	175.836	12.50	0.21	0.00	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	988.93190		0.98893	900.61140	0.90061	988.932	14.48	0.62	0.00	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	219.70020		0.21970	233.77110	0.23377	219.700	15.77	0.23	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	28.31070		0.02831	31.02630	0.03103	28.311	18.19	0.04	0.00	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.55480		15.55480	15.67970	15.67970		13.80	0.00	0.00	0.00	0	2,971.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.85850		15.85850	15.98350	15.98350		13.94	0.00	0.00	0.00	0	1,091.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.10680		16.10680	16.22350	16.22350		14.27	0.00	0.00	0.00	0	3,542.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.62000		93.62000	93.60000	93.60000				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.57000		90.57000	90.54000	90.54000				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.26000		89.26000	89.24000	89.24000				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.39000		91.39000	91.37000	91.37000				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.16000		95.16000	95.14000	95.14000				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			93.68000		93.68000	93.66000	93.66000				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			95.70000		95.70000	95.69000	95.69000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			99.39000		99.39000	99.39000	99.39000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			99.69000		99.69000	99.69000	99.69000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			94.84000		94.84000	94.85000	94.85000				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.72000		99.72000	99.72000	99.72000				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.89000		99.89000	99.89000	99.89000				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.02000		100.02000	100.02000	100.02000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.45000		100.45000	100.45000	100.45000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.44000		99.44000	99.45000	99.45000				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			98.49000		98.49000	98.49000	98.49000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.83000		98.83000	98.83000	98.83000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.19000		99.19000	99.20000	99.20000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.52000		99.52000	99.53000	99.53000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.86000		99.86000	99.87000	99.87000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.75000		100.75000	100.76000	100.76000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.45000		98.45000	98.44000	98.44000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.78000		95.78000	95.80000	95.80000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.95000		94.95000	94.98000	94.98000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.09000		94.09000	94.12000	94.12000				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 21/09/2021	Interest Rate Swap	94.22000	94.22000	94.22000	94.23000	94.23000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.37000	96.37000	96.37000	96.38000	96.38000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.46000	96.46000	96.46000	96.46000	96.46000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.59000	97.59000	97.59000	97.59000	97.59000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.73000	99.73000	99.73000	99.74000	99.74000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.93000	100.93000	100.93000	100.93000	100.93000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.96000	95.96000	95.96000	95.96000	95.96000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	588.05500	588.05500	588.05500	588.46500	588.46500				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	687.28500	687.28500	687.28500	688.08800	688.08800				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	625.16300	625.16300	625.16300	626.18200	626.18200				0.00	0.00	0	814.00
AU\$ / R	On 15/03/2018	Any day expiry	9.20980	9.20980	9.20980	9.30230	9.30230			12.47	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.21530	9.21530	9.21530	9.30800	9.30800			12.21	0.00	4,607,650.00	500	6,582.00
AU\$ / R	On 29/03/2018	Any day expiry	9.22920	9.22920	9.22920	9.32220	9.32220			12.46	0.00	0.00	0	46.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.33520	9.33520	9.33520	9.42920	9.42920			12.31	0.00	2,333,800.00	250	5,986.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.45380	9.45380	9.45380	9.54860	9.54860			12.61	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.56910	9.56910	9.56910	9.66500	9.66500			13.21	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.80810	9.80810	9.80810	9.89770	9.89770			13.15	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.18370	9.18370	9.18370	9.32960	9.32960			13.34	0.00	0.00	0	600.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.31770	9.31770	9.31770	9.46580	9.46580			13.25	0.00	0.00	0	430.00
CF CANDO CAHB	On 28/03/2018	Can-Do Future	19.29680	19.29680	19.29680	37.99230	37.99230				0.00	0.50	5,000	5,000.00
CF CANDO CAHC	On 28/03/2018	Can-Do Future	10.26630	10.26630	10.26630	19.23510	19.23510				0.00	0.03	250	5,000.00
CF CANDO CAHE	On 28/03/2018	Can-Do Future	461.82200	461.82200	461.82200	767.52530	767.52530				0.00	146,250.00	250	5,000.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.71010	12.71010	12.71010	12.84910	12.84910			12.66	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.97610	12.97610	12.97610	13.11800	13.11800			12.83	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.24090	13.24090	13.24090	13.38380	13.38380			13.29	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.31690	14.31690	14.31690	14.43790	14.43790			14.30	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.87770	1.87770	1.87770	1.89240	1.89240			13.07	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.89150	1.89150	1.89150	1.90640	1.90640			13.42	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.90530	1.90530	1.90530	1.92040	1.92040			13.63	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.94630	1.94630	1.94630	1.96110	1.96110			14.42	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	1.99230	1.99230	1.99230	2.00760	2.00760			14.74	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.03290	2.03290	2.03290	2.04850	2.04850			14.73	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.07370	2.07370	2.07370	2.08990	2.08990			14.50	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		2.27930	2.27930		2.28880	2.28880		15.41	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		10.49899	78.45263		10.47955	78.57442			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future		10.58920	79.90414		10.56906	80.02842			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		10.63933	81.86385		10.61474	82.04283			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future		10.72573	83.37827		10.70029	83.56085			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		622.91000	622.91000		623.90900	623.90900			0.00	118,352,900.00	19	610.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.52180	1.52180		1.53580	1.53580		15.08	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.54510	1.54510		1.55920	1.55920		14.39	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.56650	1.56650		1.58070	1.58070		14.38	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.68360	1.68360		1.69440	1.69440		15.85	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		132.60192	132.60192		132.51519	132.51519			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future		133.68189	133.68189		133.59308	133.59308			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		100.12721	100.12721		100.12488	100.12488			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future		101.98493	101.98493		101.98233	101.98233			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		103.48930	103.48930		103.48694	103.48694			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future		105.40954	105.40954		105.40667	105.40667			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	124.77945		124.77945		124.77636	124.77636			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	125.54168		125.54168		125.53799	125.53799			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	117.27738		117.27738		117.27395	117.27395			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	119.45343		119.45343		119.44953	119.44953			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	124.53168		124.53168		124.52795	124.52795			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future	125.10930		125.10930		125.10528	125.10528			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	251.94900		251.94900		251.96600	251.96600			0.00	0.00	0	1,129.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	6.97000		93.03000		6.97000	93.03000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	6.94000		93.06000		6.93000	93.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.89000		93.11000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.77000		93.23000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.80000		93.20000		6.79000	93.21000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.86000		93.14000		6.84000	93.16000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.91000		93.09000		6.90000	93.10000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.11720		0.11720		0.11840	0.11840			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.11680		0.11680		0.11800	0.11800			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11610		0.11610		0.11760	0.11760			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11550		0.11550		0.11290	0.11290			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.52800		1.52800		1.54360	1.54360		14.97	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.55280		1.55280		1.56870	1.56870		14.24	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.57740		1.57740		1.59360	1.59360			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.65010		1.65010		1.66520	1.66520		13.91	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	8.60240		8.60240		8.69990	8.69990		13.34	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.70800		8.70800		8.80650	8.80650		13.40	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	8.81350		8.81350		8.91260	8.91260		13.70	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.44860		9.44860		9.52620	9.52620		14.36	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.24110		1.24110		1.24980	1.24980			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.24890		1.24890		1.25750	1.25750			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.25620		1.25620		1.26470	1.26470			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.33970		1.33970		1.34500	1.34500			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future	1.38240		1.38240		1.37730	1.37730			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			1.38820		1.38820		1.38310	1.38310			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.39360		1.39360		1.38840	1.38840			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.23290		1.23290		1.23190	1.23190			0.00	0.00	0	190.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.24170		1.24170		1.24070	1.24070			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.25050		1.25050		1.24950	1.24950			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			8.87670		8.87670	0.11238	8.76180	8.76180		15.20	0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future	9.07	Call	356.98580		0.03570	0.11238	200.18410	0.02002	356.986	15.02	0.24	0.00	0	11,700.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.70850		8.70850	0.11238	8.59580	8.59580		16.13	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,996.64130		0.39966	0.11238	4,666.64310	0.46666	3,996.641	15.95	0.58	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.54740		8.54740	0.11238	8.43730	8.43730		16.71	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.21238		117.89872		8.19215	118.03314		6.39	0.00	413,352,912.32	3,506	199,353.00
R186	On 03/05/2018	Bond Future	7.85	Call	333.96000		0.33396		384.40000	0.38440	333.960	6.13	0.21	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.00	Call	617.05000		0.61705		688.91000	0.68891	617.050	6.29	0.32	0.00	0	7.00
R186	On 03/05/2018	Bond Future	8.35	Put	859.33000		0.85933		839.16000	0.83916	859.330	6.70	0.38	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	748.43000		0.74843		732.42000	0.73242	748.430	6.76	0.34	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.40	Call	1,985.23000		1.98523		2,103.64000	2.10364	1,985.230	6.76	0.66	0.00	0	7.00
R186	On 03/05/2018	Bond Future	8.50	Put	561.98000		0.56198		552.74000	0.55274	561.980	6.89	0.28	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	187.34000		0.18734		188.99000	0.18899	187.340	7.33	0.11	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	6,962.38000		6.96238		7,098.72000	7.09872	6,962.380	7.65	0.98	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	3.47000		0.00347		3.93000	0.00393	3.470	7.65	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	2.91000		0.00291		3.31000	0.00331	2.910	7.65	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.24383		114.77962		8.22264	114.91698		6.88	0.00	0.00	0	191.00
R186	On 02/08/2018	Bond Future	7.50	Call	354.56000		0.35456		386.92000	0.38692	354.560	6.26	0.15	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,054.38000		2.05438		2,145.68000	2.14568	2,054.380	6.93	0.51	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.27152		116.93329		8.24921	117.07432		6.85	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,679.59000		1.67959		1,750.14000	1.75014	1,679.590	6.68	0.39	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,302.16000		3.30216		3,400.98000	3.40098	3,302.160	7.08	0.58	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	944.02000		0.94402		926.78000	0.92678	944.020	7.69	0.22	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			306.07553		306.07553		306.22524	306.22524			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			236.34036		236.34036		236.33441	236.33441		4.60	0.00	1,181,701.80	5	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
R2023	On 03/05/2018	Bond Future			7.54199		102.26299		7.52118	102.34620		4.03	0.00	129,260,419.36	1,264	66,472.00

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	9.19	Put	0.18000		0.00018		0.22000	0.00022	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			8.67874		97.18832		8.65873	97.32909		8.61	0.00	179,604,015.36	1,848	90,536.00
R2030	On 02/08/2018	Bond Future			8.72153		94.98072		8.70076	95.12444		9.32	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,592.60000		1.59260		1,673.83000	1.67383	1,592.600	9.21	0.41	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,054.82000		3.05482		3,164.30000	3.16430	3,054.820	9.76	0.60	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	719.08000		0.71908		708.95000	0.70895	719.080	10.59	0.19	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			8.88928		95.79778		8.86934	95.94970		9.75	0.00	119,459,831.66	1,247	61,957.00
R2032	On 02/08/2018	Bond Future			8.93205		97.57007		8.91142	97.72513		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			9.06918		99.98191		9.04925	100.15036		13.54	0.00	155,171,924.32	1,552	66,773.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,128.26000		1.12826		1,234.19000	1.23419	1,128.260	13.78	0.32	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	1,502.11000		1.50211		1,491.15000	1.49115	1,502.110	13.66	0.38	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			9.11310		101.83170		9.09251	102.00366		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			9.16751		96.33097		9.14763	96.49964		11.19	0.00	332,149,184.56	3,448	48,380.00
R2037	On 02/08/2018	Bond Future			9.21619		93.85716		9.19566	94.02933		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			6.27972		104.05334		6.26921	104.05972		0.35	0.00	38,083,522.44	366	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			9.22226		100.31602		9.19730	100.54517		11.81	0.00	157,997,731.50	1,575	40,145.00
R2040	On 03/05/2018	Bond Future	8.50	Call	122.87000		0.12287		154.14000	0.15414	122.870	10.91	0.07	3,399,445.34	522	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,059.24000		1.05924		1,184.60000	1.18460	1,059.240	11.81	0.34	8,941,306.76	261	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	7,024.51000		7.02451		7,255.64000	7.25564	7,024.510	14.10	0.90	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.27057		97.66554		9.24482	97.89935		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			9.27156		97.24074		9.24150	97.52182		12.51	0.00	211,693,090.98	2,177	23,703.00
R2044	On 02/08/2018	Bond Future			9.31878		94.65854		9.28781	94.94521		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			9.23734		96.69910		9.20724	96.99077		13.07	0.00	25,335,164.20	262	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			6.69562		103.12018		6.67239	103.15695		1.04	0.00	318,744,476.38	3,091	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			7.06819		99.87087		7.04654	99.92645		2.19	0.00	137,721,929.73	1,379	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			9.06783		75.91804		9.04793	76.06024		11.70	0.00	243,469,154.28	3,207	80,573.00
R209	On 03/05/2018	Bond Future	8.95	Call	1,062.18000		1.06218		1,158.23000	1.15823	1,062.180	11.82	0.42	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	1,969.38000		1.96938		2,092.17000	2.09217	1,969.380	12.37	0.60	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	2,472.42000		2.47242		2,603.69000	2.60369	2,472.420	12.62	0.67	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	541.87000		0.54187		539.73000	0.53973	541.870	13.01	0.23	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	4,896.06000		4.89606		5,042.18000	5.04218	4,896.060	13.66	0.88	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	237.32000		0.23732		241.40000	0.24140	237.320	13.71	0.11	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	113.88000		0.11388		118.17000	0.11817	113.880	14.01	0.06	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	48.08000		0.04808		51.07000	0.05107	48.080	14.01	0.03	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	4.62000		0.00462		5.28000	0.00528	4.620	14.01	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.10846		77.32251		9.08796	77.46766		12.17	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	9.66	Call	4,913.76000		4.91376		5,042.26000	5.04226	4,913.760	13.58	0.73	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	460.61000		0.46061		456.60000	0.45660	460.610	14.02	0.13	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	120.03000		0.12003		120.16000	0.12016	120.030	14.02	0.04	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.14831		75.62456		9.12713	75.77316		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			187.23232		187.23232		187.39411	187.39411			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			155.36992		155.36992		155.36932	155.36932			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			8.77042		87.82964		8.75041	87.96781		9.46	0.00	78,607,527.80	895	45,743.00
R213	On 02/08/2018	Bond Future			8.80844		89.45455		8.78773	89.59564		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

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/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	9.19685		75.64840		9.17184	75.83687		12.62	0.00	120,583,549.60	1,594	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	21,976.32000		21,976.32000		22,160.58000	2,160.58000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	9.02680		9.02680		9.09300	9.09300		12.64	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.15930		9.15930		9.22630	9.22630		12.58	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.29140		9.29140		9.35860	9.35860		12.89	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.01010		10.01010		10.05640	10.05640		13.65	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.10750		3.10750		3.13530	3.13530		11.67	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.06590		3.06590		3.09300	3.09300		12.05	0.00	0.00	0	6,380.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.02180		3.02180		3.05050	3.05050		12.49	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.99270		2.99270		3.01520	3.01520		13.56	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.21710		1.21710		1.22800	1.22800			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.20000		1.20000		1.21080	1.21080			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.18210		1.18210		1.19270	1.19270			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 :												5,338,699,423.17	346,430	7 320 858.00
Grand Total:												5,338,699,423.17	346,430	7 320 858.00