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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 08/03/2018

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	
<b>Derivatives</b>														
\$ / R	On 09/03/2018	Any day expiry	11.90500	11.90500		11.86500	11.86500		16.52	0.00	0.00	0	0.00	
\$ / R	On 09/03/2018	Any day expiry	11.80	Call	116.48930	0.11649	92.67550	0.09268	116.489	18.67	0.82	0.00	0	20,000.00
\$ / R	On 15/03/2018	Any day expiry	11.90500		11.90500	11.87420	11.87420		13.40	0.00	0.00	0	6,178.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	11.91230		11.91230	11.88130	11.88130		13.48	0.00	233,004,588.00	19,560	785,857.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	11.45	Put	9.40060	0.00940	11.96820	0.01197	9.401	15.34	0.07	0.00	0	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	12.82820	0.01283	16.04620	0.01605	12.828	15.13	0.09	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	23.19950	0.02320	28.12690	0.02813	23.199	14.72	0.15	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.67	Put	34.26290	0.03426	40.76060	0.04076	34.263	14.43	0.20	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.68	Put	36.16150	0.03616	42.91180	0.04291	36.162	14.39	0.21	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.72	Put	44.66730	0.04467	52.49580	0.05250	44.667	14.23	0.25	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	66.63830	0.06664	76.96620	0.07697	66.638	13.90	0.34	0.00	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	157.87710	0.15788	178.29800	0.17830	157.877	13.88	0.60	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	164.39940	0.16440	185.12590	0.18513	164.399	13.92	0.61	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	317.18770	0.31719	342.76490	0.34276	317.188	14.80	0.82	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	360.52090	0.36052	386.96630	0.38697	360.521	15.02	0.86	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	460.45180	0.46045	488.40910	0.48841	460.452	15.50	0.91	0.00	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	497.96720	0.49797		526.35710	0.52636	497.967	15.67	0.93	0.00	0	2,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.47	Call	6.99120	0.00699		5.21810	0.00522	6.991	15.98	0.05	0.00	0	750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.50	Put	593.62190	0.59362		623.32070	0.62332	593.622	16.11	0.96	0.00	0	25,380.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.55	Call	4.82330	0.00482		3.79490	0.00379	4.823	16.55	0.04	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Put	790.40360	0.79040		820.89310	0.82089	790.404	17.85	0.98	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Call	2.70360	0.00270		2.19310	0.00219	2.704	17.85	0.02	0.00	0	11,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.82	Put	909.47010	0.90947		940.17780	0.94018	909.470	18.89	0.99	0.00	0	10,323.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.94	Put	1,028.89890	1.02890		1,059.73270	1.05973	1,028.899	19.93	0.99	0.00	0	5,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.95	Call	1.16240	0.00116		1.00390	0.00100	1.162	20.02	0.01	0.00	0	13,200.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Call	0.99880	0.00100		0.87450	0.00087	0.999	20.45	0.01	0.00	0	41,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Put	1,088.69880	1.08870		1,119.57450	1.11957	1,088.699	20.45	0.99	0.00	0	80,146.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Call	0.49830	0.00050		0.40320	0.00040	0.498	21.87	0.00	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Put	1,288.19830	1.28820		1,319.10320	1.31910	1,288.198	21.87	1.00	0.00	0	373.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.22	Put	1,308.15990	1.30816		1,339.07070	1.33907	1,308.160	21.98	1.00	0.00	0	15,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.25	Put	1,338.10800	1.33811		1,369.02700	1.36903	1,338.108	22.14	1.00	0.00	0	2,478.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.32	Put	1,408.00990	1.40801		1,438.94490	1.43894	1,408.010	22.53	1.00	0.00	0	7,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.35	Call	0.27590	0.00028		0.21670	0.00022	0.276	22.69	0.00	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.38	Put	1,467.94590	1.46795		1,498.89190	1.49889	1,467.946	22.86	1.00	0.00	0	2,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.40	Put	1,487.92790	1.48793		1,518.87710	1.51888	1,487.928	22.97	1.00	0.00	0	7,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Put	1,587.85680	1.58786		1,618.81920	1.61882	1,587.857	23.52	1.00	0.00	0	17,750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Call	0.15680	0.00016		0.11920	0.00012	0.157	23.52	0.00	0.00	0	35,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.60	Put	1,687.80920	1.68781		1,718.78120	1.71878	1,687.809	24.06	1.00	0.00	0	98,694.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.66	Call	0.08840	0.00009		0.06480	0.00006	0.088	24.39	0.00	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.70	Call	0.07700	0.00008		0.05590	0.00006	0.077	24.61	0.00	0.00	0	25,150.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.74	Put	1,827.76720	1.82777		1,858.74830	1.85875	1,827.767	24.83	1.00	0.00	0	20,880.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.76	Call	0.06280	0.00006		0.04490	0.00004	0.063	24.94	0.00	0.00	0	4,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.79	Call	0.05680	0.00006		0.04030	0.00004	0.057	25.11	0.00	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.84	Put	1,927.74820	1.92775		1,958.73380	1.95873	1,927.748	25.38	1.00	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.91	Put	1,997.73840	1.99774		2,028.72650	2.02873	1,997.738	25.77	1.00	0.00	0	7,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Call	0.03610	0.00004		0.02470	0.00002	0.036	25.88	0.00	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Put	2,017.73610	2.01774		2,048.72470	2.04872	2,017.736	25.88	1.00	0.00	0	10,323.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.95	Put	2,037.73390	2.03773		2,068.72310	2.06872	2,037.734	25.98	1.00	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.98	Put	2,067.73090	2.06773		2,098.72090	2.09872	2,067.731	26.15	1.00	0.00	0	200.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.00	Call	0.02900	0.00003		0.01950	0.00002	0.029	26.26	0.00	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.02	Call	0.02730	0.00003		0.01830	0.00002	0.027	26.37	0.00	0.00	0	55.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.05	Put	2,137.72490	2.13772		2,168.71660	2.16872	2,137.725	26.53	1.00	0.00	0	500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.07	Call	0.02350	0.00002		0.01550	0.00002	0.024	26.64	0.00	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.12	Call	0.02020	0.00002		0.01320	0.00001	0.020	26.92	0.00	0.00	0	4,951.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.16	Put	2,247.71800	2.24772		2,278.71160	2.27871	2,247.718	27.14	1.00	0.00	0	750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.18	Put	2,267.71700	2.26772		2,298.71090	2.29871	2,267.717	27.25	1.00	0.00	0	41,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.20	Call	0.01600	0.00002		0.01030	0.00001	0.016	27.36	0.00	0.00	0	73.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.22	Put	2,307.71520	2.30772		2,338.71150	2.33871	2,307.715	27.47	1.00	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.44	Call	0.02310	0.00002		0.03220	0.00003	0.023	30.46	0.00	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.45	Call	0.02400	0.00002		0.03350	0.00003	0.024	30.64	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	2,577.72830	2.57773	2,608.73920	2.60874	2,577.728	31.37	1.00	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	0.02940	0.00003	0.04070	0.00004	0.029	31.55	0.00	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,587.72940	2.58773	2,618.74070	2.61874	2,587.729	31.55	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,607.73180	2.60773	2,638.74390	2.63874	2,607.732	31.92	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	0.03430	0.00003	0.04730	0.00005	0.034	32.28	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	0.03830	0.00004	0.05260	0.00005	0.038	32.83	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	0.04270	0.00004	0.05840	0.00006	0.043	33.38	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	0.06970	0.00007	0.09400	0.00009	0.070	36.12	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	0.09580	0.00010	0.12800	0.00013	0.096	38.13	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	0.10680	0.00011	0.14210	0.00014	0.107	38.86	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	0.10960	0.00011	0.14590	0.00015	0.110	39.04	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	0.13770	0.00014	0.18210	0.00018	0.138	40.68	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	0.17810	0.00018	0.23380	0.00023	0.178	42.69	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	0.24490	0.00024	0.31880	0.00032	0.245	45.43	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	0.34090	0.00034	0.35340	0.00035	0.341	48.89	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	0.30580	0.00031	0.31750	0.00032	0.306	48.89	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.25250	0.00025	0.26290	0.00026	0.253	48.89	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.18120	0.00018	0.18960	0.00019	0.181	48.89	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.07530	0.00008	0.07980	0.00008	0.075	48.89	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.04730	0.00005	0.05040	0.00005	0.047	48.89	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.91750	11.91750	11.88650	11.88650		13.88	0.00	0.00	0	30,000.00
\$ / R	On 22/03/2018	Any day expiry	11.87	Call	154.68820	0.15469	135.75140	0.13575	154.688	13.94	0.56	0.00	0	15,000.00
\$ / R	On 28/03/2018	Any day expiry			11.92790	11.92790	11.89700	11.89700		13.83	0.00	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.66	Call	318.27560	0.31828	297.12110	0.29712	318.276	13.36	0.77	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.85	Call	193.82550	0.19383	177.91520	0.17792	193.825	13.66	0.59	0.00	0	50,000.00
\$ / R	On 29/03/2018	Any day expiry			11.92970	11.92970	11.89880	11.89880		13.86	0.00	0.00	0	1,199.00
\$ / R	On 29/03/2018	Any day expiry	11.73	Put	72.46530	0.07247	84.68190	0.08468	72.465	13.42	0.29	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.76	Put	82.67390	0.08267	95.75080	0.09575	82.674	13.48	0.32	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.83	Call	209.74550	0.20975	193.90960	0.19391	209.745	13.62	0.61	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.87	Call	187.65400	0.18765	172.92850	0.17293	187.654	13.70	0.57	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	4.35630	0.00436	3.87650	0.00388	4.356	17.79	0.02	0.00	0	4,000.00
\$ / R	On 06/04/2018	Any day expiry			11.94360	11.94360	11.91270	11.91270		13.64	0.00	0.00	0	20,000.00
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	386.24900	0.38625	367.31610	0.36732	386.249	12.82	0.79	0.00	0	120,000.00
\$ / R	On 06/04/2018	Any day expiry	12.00	Call	159.27420	0.15927	151.36700	0.15137	159.274	13.83	0.46	0.00	0	100,000.00
\$ / R	On 16/04/2018	Any day expiry			11.96060	11.96060	11.92960	11.92960		13.54	0.00	0.00	0	54.00
\$ / R	On 24/04/2018	Any day expiry			11.97380	11.97380	11.94280	11.94280		13.61	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.97540	11.97540	11.94440	11.94440		13.63	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,025.88650	3.02589	3,056.91300	3.05691	3,025.887	23.20	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.77140	0.00077	0.78360	0.00078	0.771	26.61	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			11.98360	11.98360	11.95270	11.95270		13.57	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	121.48520	0.12149	136.10050	0.13610	121.485	13.15	0.31	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	203.06960	0.20307	195.09430	0.19509	203.070	14.05	0.44	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,822.80710	1.82281	1,853.74990	1.85375	1,822.807	18.00	0.98	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	1.56180	0.00156	1.59690	0.00160	1.562	23.80	0.00	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	1.24600	0.00125	1.27190	0.00127	1.246	25.64	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			11.98690	11.98690	11.95600	11.95600		13.74	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	66.38180	0.06638	76.65480	0.07665	66.382	12.83	0.20	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	351.04830	0.35105	336.50380	0.33650	351.048	13.38	0.63	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	102.82820	0.10283	99.50950	0.09951	102.828	15.30	0.25	0.00	0	2,000.00
\$ / R	On 07/05/2018	Any day expiry			11.99510	11.99510	11.96430	11.96430		13.68	0.00	0.00	0	0.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	262.92800	0.26293	253.00130	0.25300	262.928	13.68	0.51	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			11.99840	11.99840	11.96760	11.96760		13.72	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	820.51260	0.82051	848.90100	0.84890	820.513	15.89	0.81	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,870.37940	1.87038	1,901.00780	1.90101	1,870.379	17.80	0.97	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	1.85040	0.00185	1.81030	0.00181	1.850	24.42	0.01	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.00170	12.00170	11.97070	11.97070		13.76	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.00660	12.00660	11.97550	11.97550		13.69	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	829.84360	0.82984	858.43200	0.85843	829.844	15.83	0.80	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,496.50630	2.49651	2,527.86960	2.52787	2,496.506	18.57	0.99	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	1.65160	0.00165	1.62520	0.00163	1.652	23.80	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.00820	12.00820	11.97710	11.97710		13.71	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	10.32300	0.01032	13.06320	0.01306	10.323	12.84	0.04	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	142.92520	0.14293	157.60630	0.15761	142.925	13.20	0.31	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	211.67310	0.21167	204.67840	0.20468	211.673	14.29	0.41	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.01300	12.01300	11.98190	11.98190		13.88	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	284.84780	0.28485	305.30560	0.30531	284.848	13.79	0.48	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			12.03360	12.03360	12.00260	12.00260		13.83	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,791.55460	1.79155	1,822.09610	1.82210	1,791.555	17.78	0.94	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	2.64400	0.00264	2.82740	0.00283	2.644	20.67	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	1.26510	0.00127	1.32700	0.00133	1.265	21.09	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.06210	12.06210	12.03120	12.03120		13.84	0.00	36,861,777.60	3,056	344,387.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	26.28100	0.02628	31.18950	0.03119	26.281	12.29	0.07	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	50.90130	0.05090	58.53870	0.05854	50.901	12.54	0.12	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	790.47830	0.79048	769.59220	0.76959	790.478	12.73	0.83	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	713.83740	0.71384	694.63690	0.69464	713.837	12.85	0.79	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	115.43700	0.11544	128.06630	0.12807	115.437	12.93	0.23	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	544.26120	0.54426	529.74630	0.52975	544.261	13.27	0.68	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	201.89850	0.20190	219.20500	0.21921	201.898	13.35	0.34	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	210.13680	0.21014	227.81110	0.22781	210.137	13.38	0.35	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	268.48440	0.26848	288.44790	0.28845	268.484	13.60	0.41	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	381.02540	0.38103	371.73430	0.37173	381.025	13.76	0.54	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	318.92540	0.31893	340.53430	0.34053	318.925	13.76	0.46	0.00	0	35,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	387.07540	0.38708	410.33900	0.41034	387.075	14.02	0.51	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	325.23510	0.32524	317.71820	0.31772	325.235	14.04	0.48	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	399.23580	0.39924	422.73940	0.42274	399.236	14.07	0.52	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	321.33580	0.32134	313.93940	0.31394	321.336	14.07	0.48	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	405.38220	0.40538	429.00240	0.42900	405.382	14.09	0.52	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	284.67980	0.28468	278.38870	0.27839	284.680	14.32	0.44	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	469.14010		0.46914		493.84870	0.49385	469.140	14.34	0.57	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	502.52270		0.50252		527.72430	0.52772	502.523	14.47	0.59	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	572.08340		0.57208		598.17190	0.59817	572.083	14.71	0.62	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	207.18970		0.20719		203.13990	0.20314	207.190	14.96	0.34	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	645.08970		0.64509		671.93990	0.67194	645.090	14.96	0.66	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	840.21490		0.84021		868.48380	0.86848	840.215	15.57	0.74	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,015.42960		1.01543		1,044.46350	1.04446	1,015.430	16.06	0.79	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	111.90340		0.11190		110.15310	0.11015	111.903	16.15	0.20	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,049.80340		1.04980		1,078.95310	1.07895	1,049.803	16.15	0.80	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,093.16820		1.09317		1,122.45040	1.12245	1,093.168	16.27	0.81	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,198.89490		1.19889		1,228.44760	1.22845	1,198.895	16.55	0.83	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,225.66020		1.22566		1,255.27310	1.25527	1,225.660	16.62	0.84	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,315.34180		1.31534		1,345.12720	1.34513	1,315.342	16.82	0.85	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	72.57110		0.07257		71.53070	0.07153	72.571	16.91	0.14	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,460.82610		1.46083		1,490.82540	1.49083	1,460.826	17.10	0.88	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,479.21890		1.47922		1,509.24060	1.50924	1,479.219	17.14	0.88	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,497.65400		1.49765		1,527.69720	1.52770	1,497.654	17.18	0.88	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,627.79360		1.62779		1,657.96890	1.65797	1,627.794	17.42	0.90	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,731.24340		1.73124		1,761.50100	1.76150	1,731.243	17.62	0.91	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,778.57050		1.77857		1,808.86030	1.80886	1,778.570	17.71	0.92	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,788.05700		1.78806		1,818.35240	1.81835	1,788.057	17.72	0.92	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,807.05060		1.80705		1,837.35760	1.83736	1,807.051	17.76	0.92	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,816.55740		1.81656		1,846.87060	1.84687	1,816.557	17.78	0.92	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,873.73290		1.87373		1,904.07830	1.90408	1,873.733	17.88	0.93	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,969.50150		1.96950		1,999.89460	1.99989	1,969.501	18.06	0.93	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,065.79930		2.06580		2,096.23300	2.09623	2,065.799	18.24	0.94	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,211.09340		2.21109		2,241.57690	2.24158	2,211.093	18.50	0.95	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	16.07100		0.01607		15.85110	0.01585	16.071	18.90	0.03	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	12.09660		0.01210		12.12250	0.01212	12.097	19.00	0.03	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	10.31590		0.01032		10.43810	0.01044	10.316	19.05	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	6.36300		0.00636		6.65280	0.00665	6.363	19.22	0.02	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	6.06020		0.00606		6.35910	0.00636	6.060	19.23	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	5.32030		0.00532		5.63780	0.00564	5.320	19.28	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	4.66870		0.00467		4.99800	0.00500	4.669	19.32	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	3.77230		0.00377		4.10950	0.00411	3.772	19.39	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	3.36190		0.00336		3.69870	0.00370	3.362	19.43	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	3.19970		0.00320		3.53540	0.00354	3.200	19.44	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	2.00740		0.00201		2.27660	0.00228	2.007	19.51	0.01	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.96960		0.00097		1.12520	0.00113	0.970	19.51	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.62120		0.00062		0.73130	0.00073	0.621	19.51	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.58420		0.00058		0.68910	0.00069	0.584	19.51	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.49560		0.00050		0.58770	0.00059	0.496	19.51	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.46580		0.00047		0.55350	0.00055	0.466	19.51	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.35540		0.00036		0.42610	0.00043	0.355	19.51	0.00	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.20070	0.00020	0.24530	0.00025	0.201	19.51	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.16910	0.00017	0.20780	0.00021	0.169	19.51	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.10720	0.00011	0.13380	0.00013	0.107	19.51	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.07380	0.00007	0.09320	0.00009	0.074	19.51	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.07950	12.07950	12.04850	12.04850		13.94	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,772.18700	1.77219	1,802.57900	1.80258	1,772.187	17.70	0.90	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	3.48300	0.00348	3.83040	0.00383	3.483	18.93	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.42360	0.00142	1.60980	0.00161	1.424	18.94	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.08430	12.08430	12.05320	12.05320		13.91	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.09060	12.09060	12.05960	12.05960		14.05	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	376.56680	0.37657	399.08050	0.39908	376.567	14.00	0.48	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	73.25270	0.07325	72.37390	0.07237	73.253	17.29	0.13	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	63.21090	0.06321	62.52330	0.06252	63.211	17.51	0.11	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.11270	12.11270	12.08160	12.08160		14.09	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.11910	12.11910	12.08790	12.08790		14.07	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,371.08990	2.37109	2,402.01130	2.40201	2,371.090	18.56	0.93	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	3.52600	0.00353	3.78740	0.00379	3.526	18.13	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.12070	12.12070	12.08950	12.08950		14.08	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.13010	12.13010	12.09900	12.09900		14.18	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,753.96720	1.75397	1,784.51910	1.78452	1,753.967	17.43	0.87	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	6.25950	0.00626	7.76150	0.00776	6.260	18.48	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.83370	0.00283	3.67220	0.00367	2.834	18.48	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.14120	12.14120	12.11000	12.11000		14.19	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	552.76780	0.55277	578.15980	0.57816	552.768	14.55	0.54	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,805.31040	1.80531	1,835.99520	1.83600	1,805.310	17.48	0.87	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	6.35880	0.00636	7.25800	0.00726	6.359	19.33	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.15070	12.15070	12.11950	12.11950		14.18	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.17920	12.17920	12.14790	12.14790		14.20	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,739.38460	1.73938	1,770.03870	1.77004	1,739.385	17.23	0.84	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	17.65690	0.01766	17.99310	0.01799	17.657	20.12	0.03	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	9.56800	0.00957	9.82620	0.00983	9.568	20.12	0.02	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.20580	12.20580	12.17440	12.17440		14.29	0.00	0.00	0	38,389.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	185.45950	0.18546	201.17490	0.20117	185.460	13.20	0.25	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	218.59420	0.21859	236.45700	0.23646	218.594	13.31	0.28	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	277.56940	0.27757	297.28110	0.29728	277.569	13.56	0.33	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	321.46550	0.32147	342.31320	0.34231	321.465	13.72	0.36	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	394.02560	0.39403	416.41680	0.41642	394.026	13.96	0.41	0.00	0	13,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	767.78580	0.76779	795.09320	0.79509	767.786	15.06	0.60	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	796.07890	0.79608	823.58180	0.82358	796.079	15.14	0.61	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	943.19140	0.94319	971.72700	0.97173	943.191	15.52	0.66	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,261.51200	1.26151	1,291.64720	1.29165	1,261.512	16.28	0.74	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	208.96960	0.20897	207.85260	0.20785	208.970	16.38	0.25	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	156.75130	0.15675	155.84970	0.15585	156.751	16.92	0.20	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	26.94520	0.02695	27.77190	0.02777	26.945	20.18	0.04	0.00	0	5,300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	25.02450	0.02502	25.82300	0.02582	25.024	20.18	0.04	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	22.50030	0.02250	23.25840	0.02326	22.500	20.18	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	19.15510	0.01916	19.85290	0.01985	19.155	20.18	0.03	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.22270	12.22270	12.19130	12.19130		14.34	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,729.96750	1.72997	1,760.60940	1.76061	1,729.968	17.13	0.81	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	25.16720	0.02517	25.48090	0.02548	25.167	20.31	0.04	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	14.26090	0.01426	14.52790	0.01453	14.261	20.31	0.02	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.26420	12.26420	12.23270	12.23270		14.47	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.27030	12.27030	12.23880	12.23880		14.47	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.27340	12.27340	12.24190	12.24190		14.49	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,721.91490	1.72191	1,752.06990	1.75207	1,721.915	17.05	0.78	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	33.79500	0.03380	33.96570	0.03397	33.795	20.36	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	20.44030	0.02044	20.63190	0.02063	20.440	20.36	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.28110	12.28110	12.24950	12.24950		14.48	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	377.23540	0.37724	397.18010	0.39718	377.235	13.93	0.37	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,772.02700	1.77203	1,802.29260	1.80229	1,772.027	17.11	0.79	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	26.49040	0.02649	26.64790	0.02665	26.490	20.33	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.29330	12.29330	12.26180	12.26180		14.57	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.29790	12.29790	12.26640	12.26640		14.59	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	74.58260	0.07458	82.42550	0.08243	74.583	13.04	0.11	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	284.07690	0.28408	301.42970	0.30143	284.077	13.60	0.30	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	318.64750	0.31865	315.87520	0.31588	318.648	16.13	0.32	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.31940	12.31940	12.28790	12.28790		14.60	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,715.51510	1.71552	1,744.65820	1.74466	1,715.515	16.98	0.76	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	39.69850	0.03970	39.47910	0.03948	39.698	20.28	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	23.77990	0.02378	23.71010	0.02371	23.780	20.28	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.33630	12.33630	12.30470	12.30470		14.68	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,588.78510	1.58879	1,616.79440	1.61679	1,588.785	16.78	0.73	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	86.39220	0.08639	86.83780	0.08684	86.392	19.63	0.09	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.34090	12.34090	12.30920	12.30920		14.69	0.00	0.00	0	18,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	288.81610	0.28882	304.51540	0.30452	288.816	13.65	0.29	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	571.97170	0.57197	564.16740	0.56417	571.972	14.93	0.49	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,045.34430	1.04534	1,071.78400	1.07178	1,045.344	15.65	0.61	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	415.72780	0.41573	410.64710	0.41065	415.728	15.71	0.38	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	253.60900	0.25361	250.46300	0.25046	253.609	16.95	0.25	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	129.83740	0.12984	129.57550	0.12958	129.837	18.31	0.14	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	79.41220	0.07941	79.95810	0.07996	79.412	20.06	0.09	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	29.72490	0.02972	29.52860	0.02953	29.725	20.22	0.04	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.36650	12.36650	12.33460	12.33460		14.69	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,708.74120	1.70874	1,737.73760	1.73774	1,708.741	16.88	0.74	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	44.81740	0.04482	44.53170	0.04453	44.817	20.12	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	26.96400	0.02696	26.85510	0.02686	26.964	20.12	0.03	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.43270	12.43270	12.40040	12.40040		14.85	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.48250	12.48250	12.44990	12.44990		14.87	0.00	37,447.50	3	400.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future			12.61620		12.61620		12.58380	12.58380		15.17	0.00	0.00	0	869.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.89280		12.89280		12.86080	12.86080		15.54	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	86.69800		0.08670		91.22490	0.09122	86.698	19.98	0.06	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.19870		13.19870		13.16740	13.16740		15.96	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.28330		13.28330		13.25170	13.25170		16.07	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.37160		13.37160		13.33970	13.33970		16.20	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			11.91230		11.91230		11.88130	11.88130		13.48	0.00	59,561.50	5	466.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.06210		12.06210		12.03120	12.03120		13.84	0.00	120,621.00	10	143.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.20580		12.20580		12.17440	12.17440		14.29	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.34090		12.34090		12.30920	12.30920		14.69	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.61620		12.61620		12.58380	12.58380		15.17	0.00	0.00	0	0.00
£ / R	On 15/03/2018	Any day expiry			16.50940		16.50940		16.48950	16.48950		24.39	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			16.52140		16.52140		16.50140	16.50140		22.49	0.00	8,508,521.00	515	167,841.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	575.27520		0.57528		597.48340	0.59748	575.275	23.39	0.75	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	1.54620		0.00155		1.84580	0.00185	1.546	31.32	0.01	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	0.29900		0.00030		0.36250	0.00036	0.299	36.68	0.00	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry			16.65700		16.65700		16.63760	16.63760		20.21	0.00	0.00	0	9.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.79820		16.79820		16.77920	16.77920		19.93	0.00	453,551.40	27	31,383.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	1,144.97920		1.14498		1,160.38130	1.16038	1,144.979	20.53	0.63	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	53.95390		0.05395		55.46660	0.05547	53.954	23.13	0.06	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.06490		17.06490		17.04630	17.04630		19.32	0.00	0.00	0	13,662.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.32000		17.32000		17.30140	17.30140		18.80	0.00	0.00	0	898.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.59710		17.59710		17.57690	17.57690		18.52	0.00	0.00	0	951.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.85600		17.85600		17.83710	17.83710		18.39	0.00	0.00	0	3,115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11228		0.11228		0.11220	0.11220		21.55	0.00	0.00	0	8,286.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11442		0.11442		0.11436	0.11436		15.03	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11656		0.11656		0.11649	0.11649		13.08	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12589		0.12589		0.12584	0.12584		21.50	0.00	0.00	0	0.00
€ / R	On 15/03/2018	Any day expiry			14.71630		14.71630		14.74160	14.74160		12.31	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			14.72870		14.72870		14.75390	14.75390		12.22	0.00	36,939,579.60	2,508	85,092.00
€ / R	On 19/03/2018	Foreign Exchange Future	14.45	Put	40.03960		0.04004		39.97490	0.03997	40.040	13.50	0.20	0.00	0	10,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	14.62	Put	82.68860		0.08269		79.33890	0.07934	82.689	12.78	0.37	0.00	0	10,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	357.79700		0.35780		340.20370	0.34020	357.797	13.91	0.81	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	401.26410		0.40126		382.46810	0.38247	401.264	14.19	0.84	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	0.38660		0.00039		0.43640	0.00044	0.387	22.89	0.00	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	0.10170		0.00010		0.10420	0.00010	0.102	25.32	0.00	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			14.76220		14.76220		14.79010	14.79010		12.41	0.00	0.00	0	3.00
€ / R	On 11/04/2018	Any day expiry			14.80960		14.80960		14.83590	14.83590		12.44	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry			14.86830		14.86830		14.89480	14.89480		12.52	0.00	0.00	0	16.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.01840		15.01840		15.04560	15.04560		12.85	0.00	540,662.40	36	73,669.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	17.25220		0.01725		17.86160	0.01786	17.252	11.99	0.04	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	33.52620		0.03353		32.55160	0.03255	33.526	11.95	0.08	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	56.80500		0.05681		55.70060	0.05570	56.805	11.92	0.12	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	103.39040		0.10339		102.13970	0.10214	103.390	11.87	0.19	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	834.20480		0.83420		858.45690	0.85846	834.205	11.94	0.79	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	761.98020		0.76198		785.50220	0.78550	761.980	12.07	0.76	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	416.03150		0.41603		433.92610	0.43393	416.032	12.85	0.52	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	551.45550		0.55146		538.42890	0.53843	551.456	13.34	0.57	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	212.96700		0.21297		223.40660	0.22341	212.967	14.08	0.31	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	141.70150		0.14170		149.61310	0.14961	141.701	14.73	0.22	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,508.56000		1.50856		1,486.72410	1.48672	1,508.560	15.46	0.86	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	10.89410		0.01089		11.35260	0.01135	10.894	19.28	0.02	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	2.24230		0.00224		2.51410	0.00251	2.242	22.06	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.30610		15.30610		15.33400	15.33400		13.29	0.00	55,867,265.00	3,650	49,082.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	45.69660		0.04570		47.73270	0.04773	45.697	12.23	0.07	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	152.34210		0.15234		150.22150	0.15022	152.342	12.09	0.20	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	943.92150		0.94392		929.25720	0.92926	943.921	14.06	0.61	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	209.11500		0.20912		217.10930	0.21711	209.115	15.33	0.22	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	31.28300		0.03128		30.65570	0.03066	31.283	18.50	0.04	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.58810		15.58810		15.61650	15.61650		13.56	0.00	0.00	0	2,971.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.89440		15.89440		15.92260	15.92260		13.82	0.00	0.00	0	1,091.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.12830		16.12830		16.16060	16.16060		14.15	0.00	0.00	0	3,542.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.16000		93.16000		93.18000	93.18000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.09000		90.09000		90.10000	90.10000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			88.77000		88.77000		88.78000	88.78000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			90.90000		90.90000		90.90000	90.90000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.67000		94.67000		94.67000	94.67000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			93.17000		93.17000		93.18000	93.18000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			95.21000		95.21000		95.21000	95.21000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			98.92000		98.92000		98.92000	98.92000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			99.22000		99.22000		99.22000	99.22000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			94.36000		94.36000		94.37000	94.37000			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			100.44000		100.44000		100.44000	100.44000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.41000		99.41000		99.42000	99.42000			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			98.82000		98.82000		98.82000	98.82000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 15/03/2019	Interest Rate Swap	99.16000	99.16000	99.16000	99.17000	99.17000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.47000	99.47000	99.47000	99.48000	99.48000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.80000	99.80000	99.80000	99.81000	99.81000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.67000	100.67000	100.67000	100.69000	100.69000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.33000	98.33000	98.33000	98.37000	98.37000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.61000	95.61000	95.61000	95.63000	95.63000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.76000	94.76000	94.76000	94.78000	94.78000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.87000	93.87000	93.87000	93.90000	93.90000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.96000	93.96000	93.96000	93.99000	93.99000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.07000	96.07000	96.07000	96.12000	96.12000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.13000	96.13000	96.13000	96.18000	96.18000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.24000	97.24000	97.24000	97.29000	97.29000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.38000	99.38000	99.38000	99.42000	99.42000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.56000	100.56000	100.56000	100.60000	100.60000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.57000	95.57000	95.57000	95.62000	95.62000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	590.45100	590.45100	590.45100	589.66800	589.66800				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	692.21700	692.21700	692.21700	690.97500	690.97500				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	631.24600	631.24600	631.24600	630.36100	630.36100				0.00	0.00	0	814.00
AU\$ / R	On 15/03/2018	Any day expiry	9.28440	9.28440	9.28440	9.29070	9.29070			11.71	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.29000	9.29000	9.29000	9.29610	9.29610			11.49	0.00	0.00	0	6,582.00
AU\$ / R	On 29/03/2018	Any day expiry	9.30390	9.30390	9.30390	9.30990	9.30990			11.72	0.00	0.00	0	46.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.41000	9.41000	9.41000	9.41640	9.41640			11.88	0.00	0.00	0	5,986.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.52830	9.52830	9.52830	9.53530	9.53530			12.37	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.64230	9.64230	9.64230	9.64910	9.64910			13.09	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.87510	9.87510	9.87510	9.88330	9.88330			13.04	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.22740	9.22740	9.22740	9.19930	9.19930			12.81	0.00	0.00	0	600.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.36250	9.36250	9.36250	9.33300	9.33300			12.95	0.00	0.00	0	430.00
CF CANDO CAHB	On 28/03/2018	Can-Do Future	13.86690	13.86690	13.86690	10.04100	10.04100				0.00	0.00	0	5,000.00
CF CANDO CAHC	On 28/03/2018	Can-Do Future	7.59800	7.59800	7.59800	5.43530	5.43530				0.00	0.00	0	5,000.00
CF CANDO CAHE	On 28/03/2018	Can-Do Future	383.17530	383.17530	383.17530	292.87690	292.87690				0.00	0.00	0	5,000.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.58240	12.58240	12.58240	12.62070	12.62070			12.09	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.84230	12.84230	12.84230	12.88270	12.88270			12.54	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.10130	13.10130	13.10130	13.14270	13.14270			13.04	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.13710	14.13710	14.13710	14.18500	14.18500			14.17	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
CNH / R	On 19/03/2018	Foreign Exchange Future	1.87830	1.87830	1.87830	1.87860	1.87860			12.00	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.89200	1.89200	1.89200	1.89250	1.89250			13.00	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.90560	1.90560	1.90560	1.90580	1.90580			13.34	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.94500	1.94500	1.94500	1.94530	1.94530			14.35	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	1.99730	1.99730	1.99730	2.00010	2.00010			13.86	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.03790	2.03790	2.03790	2.04080	2.04080			14.27	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.07930	2.07930	2.07930	2.08210	2.08210			14.21	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.27820	2.27820	2.27820	2.28140	2.28140			15.29	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	10.35620	79.35382	10.35620	10.37248	79.25030				0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.44167	80.82136	10.44167	10.45839	80.71661				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	10.49154	82.94966	10.49154	10.50270	82.86682				0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.57319	84.48353	10.57319	10.58460	84.39997				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	628.58900	628.58900	628.58900	627.66600	627.66600				0.00	0.00	0	610.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.51950	1.51950	1.51950	1.51690	1.51690			12.72	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.54270	1.54270	1.54270	1.54010	1.54010			13.96	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.56350	1.56350	1.56350	1.56120	1.56120			14.12	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.67360	1.67360	1.67360	1.67230	1.67230			15.30	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.29309	133.29309	133.29309	133.12091	133.12091				0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	134.38484	134.38484	134.38484	134.20956	134.20956				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
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	100.14110		100.14110		100.13838	100.13838			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	101.99833		101.99833		101.99572	101.99572			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	102.71278		102.71278		102.97278	102.97278			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	104.61779		104.61779		104.88268	104.88268			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	124.99447		124.99447		125.77745	125.77745			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	125.75974		125.75974		126.55739	126.55739			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	117.52848		117.52848		117.52459	117.52459			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	119.70822		119.70822		119.70431	119.70431			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	124.28430		124.28430		124.81768	124.81768			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future	124.85628		124.85628		125.39984	125.39984			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	251.94800		251.94800		252.23700	252.23700			0.00	0.00	0	1,128.00
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		6.94000	93.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.77000		93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.91000		93.09000		6.91000	93.09000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.11750		0.11750		0.11710	0.11710			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.11710		0.11710		0.11620	0.11620			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11680		0.11680		0.11580	0.11580			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11220		0.11220		0.11280	0.11280			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.52610		1.52610		1.53090	1.53090		14.53	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.55070		1.55070		1.55560	1.55560		13.98	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.57530		1.57530		1.58010	1.58010			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.64610		1.64610		1.65130	1.65130		13.93	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	8.64850		8.64850		8.66770	8.66770		12.60	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.75390		8.75390		8.77360	8.77360		13.09	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
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.85920		8.85920		8.87900	8.87900		13.50	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.47120		9.47120		9.49560	9.49560		14.22	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.24450		1.24450		1.24170	1.24170			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25410		1.25410		1.25120	1.25120			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.26210		1.26210		1.25910	1.25910			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34430		1.34430		1.34130	1.34130			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.38690		1.38690		1.38890	1.38890			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.39260		1.39260		1.39460	1.39460			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.39810		1.39810		1.40020	1.40020			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.23640		1.23640		1.24180	1.24180			0.00	0.00	0	190.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.24510		1.24510		1.25050	1.25050			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.25400		1.25400		1.25950	1.25950			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			8.90630		8.90630	0.11212	8.91270	8.91270		14.99	0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future	9.07	Call	317.49150		0.03175	0.11212	364.77670	0.03648	317.492	14.64	0.24	0.00	0	11,700.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.73970		8.73970	0.11212	8.74460	8.74460		15.92	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,737.13660		0.37371	0.11212	3,729.74760	0.37297	3,737.137	15.74	0.56	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.57960		8.57960	0.11212	8.58420	8.58420		16.48	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.10279		118.62939		8.12880	118.45542		6.37	0.00	7,829,539.74	66	200,162.00
R186	On 03/05/2018	Bond Future	7.85	Call	485.70000		0.48570		447.06000	0.44706	485.700	6.12	0.28	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.00	Call	852.62000		0.85262		792.99000	0.79299	852.620	6.27	0.41	0.00	0	7.00
R186	On 03/05/2018	Bond Future	8.35	Put	581.47000		0.58147		643.94000	0.64394	581.470	6.69	0.29	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	497.70000		0.49770		553.73000	0.55373	497.700	6.75	0.26	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.40	Call	2,465.17000		2.46517		2,347.23000	2.34723	2,465.170	6.75	0.74	0.00	0	7.00
R186	On 03/05/2018	Bond Future	8.50	Put	360.72000		0.36072		405.14000	0.40514	360.720	6.88	0.20	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	106.29000		0.10629		123.47000	0.12347	106.290	7.31	0.07	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,675.88000		7.67588		7,505.33000	7.50533	7,675.880	7.63	0.99	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	1.27000		0.00127		1.67000	0.00167	1.270	7.63	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	1.05000		0.00105		1.38000	0.00138	1.050	7.63	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.12956		115.52294		8.15654	115.34686		6.85	0.00	0.00	0	191.00
R186	On 02/08/2018	Bond Future	7.50	Call	478.43000		0.47843		449.82000	0.44982	478.430	6.31	0.19	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,457.46000		2.45746		2,365.24000	2.36524	2,457.460	7.01	0.57	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.15219		117.69030		8.18029	117.51144		6.77	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,974.49000		1.97449		1,903.08000	1.90308	1,974.490	6.68	0.43	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,749.19000		3.74919		3,643.71000	3.64371	3,749.190	7.10	0.63	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	770.28000		0.77028		808.59000	0.80859	770.280	7.66	0.19	0.00	0	5,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
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			306.09507		306.09507		306.09140	306.09140			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			236.08967		236.08967		236.08231	236.08231		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
R2023	On 03/05/2018	Bond Future			7.41738		102.76248		7.45889	102.59575		4.02	0.00	3,185,636.88	31	73,515.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.04000		0.00004		0.07000	0.00007	0.040	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			8.54366		98.14409		8.57985	97.88676		8.60	0.00	2,748,034.52	28	90,536.00
R2030	On 02/08/2018	Bond Future			8.58177		95.95344		8.61911	95.69225		9.28	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,991.38000		1.99138		1,877.07000	1.87707	1,991.380	9.18	0.48	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,638.23000		3.63823		3,474.93000	3.47493	3,638.230	9.72	0.66	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	527.48000		0.52748		574.08000	0.57408	527.480	10.55	0.15	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			8.75424		96.83332		8.79041	96.55440		9.74	0.00	0.00	0	61,957.00
R2032	On 02/08/2018	Bond Future			8.79275		98.62403		8.82997	98.34082		10.07	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			8.92934		101.17294		8.94507	101.03790		13.54	0.00	0.00	0	66,773.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,503.09000		1.50309		1,468.48000	1.46848	1,503.090	13.78	0.40	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	1,047.06000		1.04706		1,104.66000	1.10466	1,047.060	13.66	0.30	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.96907		103.04396		8.98517	102.90735		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			9.02741		97.52953		9.04319	97.39338		11.22	0.00	0.00	0	48,380.00
R2037	On 02/08/2018	Bond Future			9.07194		95.07711		9.08809	94.93933		12.15	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			6.23743		104.07902		6.25855	104.06619		0.34	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			9.08733		101.56502		9.09801	101.46524		11.82	0.00	2,742,255.54	27	39,345.00
R2040	On 03/05/2018	Bond Future	8.50	Call	197.46000		0.19746		194.23000	0.19423	197.460	10.75	0.10	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,472.62000		1.47262		1,445.41000	1.44541	1,472.620	11.64	0.44	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	8,134.67000		8.13467		8,047.54000	8.04754	8,134.670	13.88	0.94	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.13173		98.93688		9.14262	98.83621		12.81	0.00	0.00	0	420.00

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
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			9.13675		98.51222		9.14233	98.45903		12.53	0.00	4,728,586.56	48	23,703.00
R2044	On 02/08/2018	Bond Future			9.18018		95.95282		9.18582	95.89958		13.58	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			9.09791		98.06331		9.10341	98.00886		13.07	0.00	0.00	0	91,404.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			6.61326		103.25062		6.63961	103.20886		1.03	0.00	5,678,784.10	55	23,532.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			6.96415		100.13832		6.99553	100.05756		2.18	0.00	0.00	0	35,989.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			8.92819		76.92423		8.94389	76.81012		11.71	0.00	230,772.69	3	80,427.00
R209	On 03/05/2018	Bond Future	8.95	Call	1,500.58000		1.50058		1,453.79000	1.45379	1,500.580	11.83	0.53	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,590.91000		2.59091		2,523.02000	2.52302	2,590.910	12.38	0.70	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	3,166.98000		3.16698		3,090.56000	3.09056	3,166.980	12.64	0.77	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	323.94000		0.32394		350.54000	0.35054	323.940	13.03	0.15	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	5,789.14000		5.78914		5,688.98000	5.68898	5,789.140	13.68	0.93	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	129.66000		0.12966		142.94000	0.14294	129.660	13.73	0.07	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	57.34000		0.05734		64.30000	0.06430	57.340	14.03	0.03	46,682.51	18	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	21.84000		0.02184		25.02000	0.02502	21.840	14.03	0.01	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1.61000		0.00161		1.96000	0.00196	1.610	14.03	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.96502		78.34680		8.98106	78.23125		12.17	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	9.66	Call	5,638.47000		5.63847		5,554.97000	5.55497	5,638.470	13.38	0.78	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	331.50000		0.33150		347.08000	0.34708	331.500	14.01	0.10	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	78.88000		0.07888		83.84000	0.08384	78.880	14.01	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.00088		76.66787		9.01731	76.55056		12.73	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

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
R210	On 03/05/2018	Bond Future		187.41974	187.41974		187.41552	187.41552			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		155.09198	155.09198		155.43250	155.43250			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		8.63587	88.76446		8.66684	88.54808		9.45	0.00	0.00	0	45,743.00
R213	On 02/08/2018	Bond Future		8.66965	90.40605		8.70150	90.18645		9.82	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		9.05242	76.74736		9.06300	76.66598		12.64	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		22,003.22000	22,003.22000		22,011.85000	22,011.85000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future		9.04610	9.04610		9.04180	9.04180		11.74	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future		9.17630	9.17630		9.17270	9.17270		12.19	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future		9.30660	9.30660		9.30340	9.30340		12.65	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		9.99980	9.99980		9.99940	9.99940		13.61	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future		3.11310	3.11310		3.11880	3.11880		10.84	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future		3.06910	3.06910		3.07800	3.07800		11.64	0.00	0.00	0	6,380.00
TRY / R	On 17/09/2018	Foreign Exchange Future		3.02530	3.02530		3.03260	3.03260		12.18	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		2.98980	2.98980		3.00030	3.00030		13.49	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future		1.22540	1.22540		1.22120	1.22120			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future		1.20840	1.20840		1.20490	1.20490			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future		1.19080	1.19080		1.18690	1.18690			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future		1.21640	1.21640		1.21640	1.21640			0.00	0.00	0	0.00

<b>Total for Derivatives :</b>												<b>399,583,867.54</b>	<b>29,646</b>	<b>7 605 598.00</b>
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<b>Grand Total:</b>												<b>399,583,867.54</b>	<b>29,646</b>	<b>7 605 598.00</b>
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