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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/02/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 01/02/2018	Any day expiry	11.89000	11.89000		11.85840	11.85840		16.29	0.00	35,836,460.00	3,014	0.00	
\$ / R	On 02/02/2018	Any day expiry	11.89550	11.89550		11.85840	11.85840		16.96	0.00	0.00	0	0.00	
\$ / R	On 06/02/2018	Any day expiry	11.89190	11.89190		11.86390	11.86390		13.38	0.00	0.00	0	0.00	
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	1,308.12260	1.30812	1,336.15210	1.33615	1,308.123	25.54	1.00	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	1,908.11690	1.90812	1,936.11920	1.93612	1,908.117	34.87	1.00	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry	11.89560	11.89560		11.86760	11.86760		13.58	0.00	0.00	0	0.00	
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	1,264.49690	1.26450	1,292.62970	1.29263	1,264.497	23.31	1.00	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,964.42200	1.96442	1,992.42590	1.99243	1,964.422	30.73	1.00	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	0.15890	0.00016	0.20070	0.00020	0.159	52.53	0.00	0.00	0	1,880.00
\$ / R	On 09/02/2018	Any day expiry	11.89740	11.89740		11.86950	11.86950		13.66	0.00	0.00	0	1,346.00	
\$ / R	On 09/02/2018	Any day expiry	11.75	Put	43.17530	0.04318	55.82220	0.05582	43.175	14.33	0.27	1,633,141.53	508	30,000.00
\$ / R	On 09/02/2018	Any day expiry	12.05	Call	45.14000	0.04514	44.10700	0.04411	45.140	14.73	0.28	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	11.90290	11.90290		11.87480	11.87480		13.11	0.00	0.00	0	0.00	
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,847.16880	1.84717	1,875.25520	1.87526	1,847.169	25.12	1.00	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,997.14340	1.99714	2,025.23270	2.02523	1,997.143	25.99	1.00	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry	11.90470	11.90470		11.87660	11.87660		13.20	0.00	0.00	0	70.00	

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 14/02/2018	Any day expiry		11.90650	11.90650	11.87840	11.87840		13.28	0.00	0.00	0	0.00
\$ / R	11.68	Put	Any day expiry	41.03590	0.04104	52.80660	0.05281	41.036	13.78	0.23	0.00	0	100.00	
\$ / R	11.86	Put	Any day expiry	97.79360	0.09779	119.12320	0.11912	97.794	13.37	0.43	0.00	0	1,260.00	
\$ / R	11.91	Call	Any day expiry	117.65520	0.11766	113.26660	0.11327	117.655	13.32	0.50	0.00	0	1,260.00	
\$ / R	12.10	Call	Any day expiry	53.17150	0.05317	52.91400	0.05291	53.171	14.07	0.28	0.00	0	100.00	
\$ / R		On 15/02/2018	Any day expiry	11.90830	11.90830	11.88010	11.88010		13.31	0.00	0.00	0	19.00	
\$ / R		On 16/02/2018	Any day expiry	11.91010	11.91010	11.88190	11.88190		13.61	0.00	0.00	0	0.00	
\$ / R	14.20	Put	Any day expiry	2,289.92070	2.28992	2,318.12930	2.31813	2,289.921	23.82	1.00	0.00	0	20,000.00	
\$ / R		On 28/02/2018	Any day expiry	11.93170	11.93170	11.90310	11.90310		14.61	0.00	0.00	0	5,686.00	
\$ / R	11.65	Put	Any day expiry	69.15020	0.06915	81.05380	0.08105	69.150	13.69	0.25	0.00	0	100.00	
\$ / R	11.86	Put	Any day expiry	151.38410	0.15138	169.09530	0.16910	151.384	14.34	0.43	0.00	0	340.00	
\$ / R	11.96	Call	Any day expiry	176.13720	0.17614	168.42870	0.16843	176.137	14.66	0.48	0.00	0	340.00	
\$ / R	12.50	Call	Any day expiry	46.42100	0.04642	45.16330	0.04516	46.421	16.99	0.16	0.00	0	3,450.00	
\$ / R	13.80	Call	Any day expiry	1.30240	0.00130	1.37740	0.00138	1.302	21.06	0.01	0.00	0	8,500.00	
\$ / R	14.18	Put	Any day expiry	2,248.88960	2.24889	2,277.49900	2.27750	2,248.890	22.60	1.00	0.00	0	2,186.00	
\$ / R		On 01/03/2018	Any day expiry	11.93340	11.93340	11.90490	11.90490		14.69	0.00	0.00	0	0.00	
\$ / R		On 02/03/2018	Any day expiry	11.93520	11.93520	11.90670	11.90670		14.72	0.00	0.00	0	0.00	
\$ / R	13.40	Put	Any day expiry	1,469.54690	1.46955	1,498.02130	1.49802	1,469.547	19.71	0.98	0.00	0	100,000.00	
\$ / R		On 15/03/2018	Any day expiry	11.95840	11.95840	11.92960	11.92960		14.54	0.00	179,212.50	15	5,377.00	
\$ / R		On 19/03/2018	Foreign Exchange Future	11.96550	11.96550	11.93670	11.93670		14.44	0.00	989,331,471.00	82,682	766,696.00	
\$ / R	11.50	Put	Foreign Exchange Future	62.13110	0.06213	71.88450	0.07188	62.131	13.32	0.19	4,639,238.40	2,000	32,520.00	
\$ / R	11.60	Put	Foreign Exchange Future	88.97980	0.08898	100.93740	0.10094	88.980	13.56	0.25	0.00	0	750.00	
\$ / R	11.85	Put	Foreign Exchange Future	185.92040	0.18592	203.22110	0.20322	185.920	14.19	0.41	0.00	0	25,000.00	
\$ / R	11.98	Put	Foreign Exchange Future	253.98310	0.25398	273.70180	0.27370	253.983	14.55	0.50	0.00	0	25,000.00	
\$ / R	12.00	Put	Foreign Exchange Future	265.75570	0.26576	285.81470	0.28581	265.756	14.62	0.51	5,853,021.57	957	227,000.00	
\$ / R	12.13	Put	Foreign Exchange Future	348.23070	0.34823	370.26270	0.37026	348.231	15.10	0.59	0.00	0	5,460.00	
\$ / R	12.20	Put	Foreign Exchange Future	396.56710	0.39657	419.49870	0.41950	396.567	15.36	0.63	0.00	0	32,520.00	
\$ / R	12.25	Put	Foreign Exchange Future	432.60700	0.43261	456.11660	0.45612	432.607	15.55	0.65	0.00	0	3,750.00	
\$ / R	12.36	Put	Foreign Exchange Future	515.88860	0.51589	540.49100	0.54049	515.889	15.95	0.71	0.00	0	20,880.00	
\$ / R	12.40	Put	Foreign Exchange Future	547.40360	0.54740	572.34960	0.57235	547.404	16.10	0.72	0.00	0	2,500.00	
\$ / R	12.47	Call	Foreign Exchange Future	99.46330	0.09946	96.14500	0.09614	99.463	16.36	0.25	0.00	0	750.00	
\$ / R	12.50	Put	Foreign Exchange Future	628.71170	0.62871	654.40020	0.65440	628.712	16.47	0.76	0.00	0	25,380.00	
\$ / R	12.55	Call	Foreign Exchange Future	86.07860	0.08608	0.00000	0.00000	86.079	16.66	0.22	5,225,939.04	2,000	2,000.00	
\$ / R	12.70	Put	Foreign Exchange Future	799.12110	0.79912	825.97840	0.82598	799.121	17.10	0.83	0.00	0	2,000.00	
\$ / R	12.70	Call	Foreign Exchange Future	64.62110	0.06462	62.67840	0.06268	64.621	17.10	0.17	0.00	0	11,000.00	
\$ / R	12.82	Put	Foreign Exchange Future	905.86220	0.90586	933.22500	0.93323	905.862	17.46	0.86	0.00	0	10,323.00	
\$ / R	12.94	Put	Foreign Exchange Future	1,015.35310	1.01535	1,043.09770	1.04310	1,015.353	17.82	0.89	0.00	0	5,000.00	
\$ / R	12.95	Call	Foreign Exchange Future	40.08290	0.04008	39.05500	0.03906	40.083	17.85	0.11	0.00	0	13,200.00	
\$ / R	13.00	Call	Foreign Exchange Future	36.45250	0.03645	35.55030	0.03555	36.453	18.00	0.10	1,175,636.22	957	21,000.00	
\$ / R	13.00	Put	Foreign Exchange Future	1,070.95250	1.07095	1,098.85030	1.09885	1,070.953	18.00	0.90	0.00	0	95,146.00	
\$ / R	13.20	Call	Foreign Exchange Future	24.59450	0.02459	24.07480	0.02407	24.594	18.52	0.07	0.00	0	1,000.00	
\$ / R	13.20	Put	Foreign Exchange Future	1,259.09450	1.25909	1,287.37480	1.28737	1,259.094	18.52	0.93	0.00	0	1,073.00	
\$ / R	13.21	Put	Foreign Exchange Future	1,268.55440	1.26855	1,296.85020	1.29685	1,268.554	18.54	0.93	0.00	0	5,460.00	
\$ / R	13.22	Put	Foreign Exchange Future	1,278.02570	1.27803	1,306.33650	1.30634	1,278.026	18.55	0.93	0.00	0	15,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,306.50550	1.30651	1,334.85910	1.33486	1,306.506	18.60	0.93	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,373.31410	1.37331	1,401.75540	1.40176	1,373.314	18.71	0.94	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	17.58690	0.01759	17.26070	0.01726	17.587	18.75	0.05	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,430.93640	1.43094	1,459.44060	1.45944	1,430.936	18.80	0.95	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,450.21000	1.45021	1,478.73270	1.47873	1,450.210	18.83	0.95	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,547.02000	1.54702	1,575.62130	1.57562	1,547.020	18.98	0.96	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	12.52000	0.01252	12.32130	0.01232	12.520	18.98	0.04	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,644.46260	1.64446	1,673.12240	1.67312	1,644.463	19.14	0.97	0.00	0	98,694.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	8.68100	0.00868	8.56810	0.00857	8.681	19.23	0.03	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	7.91770	0.00792	7.82080	0.00782	7.918	19.29	0.03	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,781.72060	1.78172	1,810.43730	1.81044	1,781.721	19.35	0.98	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	6.89500	0.00690	6.81790	0.00682	6.895	19.38	0.02	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	6.43370	0.00643	6.36510	0.00637	6.434	19.43	0.02	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,880.23150	1.88023	1,908.97550	1.90898	1,880.231	19.50	0.98	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,949.37400	1.94937	1,978.13250	1.97813	1,949.374	19.61	0.98	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	4.65330	0.00465	4.61540	0.00462	4.653	19.64	0.02	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,969.15330	1.96915	1,997.91540	1.99792	1,969.153	19.64	0.98	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,988.94240	1.98894	2,017.70780	2.01771	1,988.942	19.67	0.98	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	2,018.64400	2.01864	2,047.41380	2.04741	2,018.644	19.72	0.99	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	3.95620	0.00396	3.92880	0.00393	3.956	19.75	0.01	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	3.77680	0.00378	3.75190	0.00375	3.777	19.78	0.01	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,088.02290	2.08802	2,116.80150	2.11680	2,088.023	19.83	0.99	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	3.36310	0.00336	3.34400	0.00334	3.363	19.86	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	2.99480	0.00299	2.98020	0.00298	2.995	19.93	0.01	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,197.22940	2.19723	2,226.01790	2.22602	2,197.229	19.99	0.99	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,217.10560	2.21711	2,245.89560	2.24590	2,217.106	20.03	0.99	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	2.48750	0.00249	2.47870	0.00248	2.488	20.06	0.01	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,256.87480	2.25687	2,285.66720	2.28567	2,256.875	20.09	0.99	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	1.72800	0.00173	1.72410	0.00172	1.728	20.72	0.01	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	1.72000	0.00172	1.71560	0.00172	1.720	20.85	0.01	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	1.71610	0.00172	1.71140	0.00171	1.716	20.91	0.01	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,526.20130	2.52620	2,554.99550	2.55500	2,526.201	21.16	0.99	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	1.69780	0.00170	1.69170	0.00169	1.698	21.22	0.01	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,536.19780	2.53620	2,564.99170	2.56499	2,536.198	21.22	0.99	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,556.19110	2.55619	2,584.98430	2.58498	2,556.191	21.34	0.99	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	1.68450	0.00168	1.67730	0.00168	1.684	21.47	0.01	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	1.67530	0.00168	1.66730	0.00167	1.675	21.65	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	1.66670	0.00167	1.65790	0.00166	1.667	21.84	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	1.63200	0.00163	1.61930	0.00162	1.632	22.77	0.01	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	1.61440	0.00161	1.59900	0.00160	1.614	23.46	0.01	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	1.60950	0.00161	1.59310	0.00159	1.609	23.70	0.01	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	1.60840	0.00161	1.59170	0.00159	1.608	23.77	0.01	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	1.60040	0.00160	1.58150	0.00158	1.600	24.32	0.01	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	1.59510	0.00160	1.57360	0.00157	1.595	25.01	0.00	0.00	0	2,500.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	1.59520	0.00160	1.57020	0.00157	1.595	25.94	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	1.60680	0.00161	1.57700	0.00158	1.607	27.18	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	1.61050	0.00161	1.57980	0.00158	1.611	27.43	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	1.55170	0.00155	1.52130	0.00152	1.552	27.74	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	1.20600	0.00121	1.18370	0.00118	1.206	27.74	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.61950	0.00062	0.60990	0.00061	0.620	27.74	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.43560	0.00044	0.42970	0.00043	0.436	27.74	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.97080	11.97080	11.94200	11.94200		14.46	0.00	0.00	0	0.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	242.07140	0.24207	233.24090	0.23324	242.071	14.64	0.49	0.00	0	50,000.00
\$ / R	On 29/03/2018	Any day expiry			11.98330	11.98330	11.95440	11.95440		14.56	0.00	1,185,525.00	99	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.02840	12.02840	11.99940	11.99940		14.52	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.03010	12.03010	12.00110	12.00110		14.51	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,975.93470	2.97593	3,004.56290	3.00456	2,975.935	20.79	0.99	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	1.80630	0.00181	1.55480	0.00155	1.806	21.67	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.03870	12.03870	12.00980	12.00980		14.45	0.00	0.00	0	117.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	176.26830	0.17627	187.30250	0.18730	176.268	13.65	0.32	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	315.43850	0.31544	304.04320	0.30404	315.438	14.61	0.49	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,798.43410	1.79843	1,825.82030	1.82582	1,798.434	18.87	0.92	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	4.94610	0.00495	4.54450	0.00454	4.946	20.76	0.01	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	2.56540	0.00257	2.25920	0.00226	2.565	21.14	0.01	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.05410	12.05410	12.02510	12.02510		14.42	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	847.47580	0.84748	870.47560	0.87048	847.476	16.41	0.73	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,848.80570	1.84881	1,875.84420	1.87584	1,848.806	18.90	0.92	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	3.16530	0.00317	2.97040	0.00297	3.165	20.40	0.01	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.05750	12.05750	12.02840	12.02840		14.43	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.06250	12.06250	12.03350	12.03350		14.39	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	856.47760	0.85648	879.25780	0.87926	856.478	16.36	0.73	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,460.31290	2.46031	2,488.09790	2.48810	2,460.313	19.95	0.95	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	2.74340	0.00274	2.56520	0.00257	2.743	20.06	0.01	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.06420	12.06420	12.03520	12.03520		14.40	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry			12.06930	12.06930	12.04030	12.04030		14.42	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	336.49330	0.33649	351.69150	0.35169	336.493	14.31	0.45	0.00	0	76,000.00
\$ / R	On 31/05/2018	Any day expiry			12.09130	12.09130	12.06230	12.06230		14.48	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,777.40580	1.77741	1,803.46020	1.80346	1,777.406	18.50	0.88	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	7.59570	0.00760	6.39360	0.00639	7.596	19.48	0.02	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	3.37000	0.00337	2.74680	0.00275	3.370	19.37	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.12190	12.12190	12.09270	12.09270		14.42	0.00	26,231,791.60	2,164	181,123.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	41.33790	0.04134	43.30260	0.04330	41.338	12.36	0.09	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	146.88540	0.14689	154.16730	0.15417	146.885	13.15	0.24	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	360.59150	0.36059	374.77220	0.37477	360.592	14.21	0.44	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	427.59670	0.42760	443.34910	0.44335	427.597	14.47	0.48	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	421.39700	0.42140	408.15630	0.40816	421.397	14.52	0.51	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	445.50590	0.44551	461.56500	0.46157	445.506	14.55	0.49	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	507.56920	0.50757	524.62510	0.52463	507.569	14.80	0.53	0.00	0	2,415.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	539.91360	0.53991	557.44520	0.55745	539.914	14.92	0.55	0.00	0	24,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	607.06660	0.60707	625.50050	0.62550	607.067	15.17	0.58	0.00	0	12,603.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	677.29460	0.67729	696.56630	0.69657	677.295	15.43	0.61	0.00	0	114,600.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	864.50720	0.86451	885.59830	0.88560	864.507	16.05	0.68	0.00	0	66.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,032.19390	1.03219	1,054.47750	1.05448	1,032.194	16.54	0.73	0.00	0	2,700.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,065.11620	1.06512	1,087.60390	1.08760	1,065.116	16.64	0.74	0.00	0	28,358.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,106.66860	1.10667	1,129.40410	1.12940	1,106.669	16.76	0.75	0.00	0	1,250.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,208.08880	1.20809	1,231.36950	1.23137	1,208.089	17.04	0.77	0.00	0	965.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,233.79210	1.23379	1,257.20110	1.25720	1,233.792	17.11	0.78	0.00	0	372.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	1,251.00140	1.25100	1,274.49400	1.27449	1,251.001	17.16	0.78	0.00	0	15,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,320.39230	1.32039	1,344.20720	1.34421	1,320.392	17.35	0.79	0.00	0	25,550.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,459.92890	1.45993	1,484.35330	1.48435	1,459.929	17.64	0.82	0.00	0	5,183.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,477.59980	1.47760	1,502.09460	1.50209	1,477.600	17.67	0.82	0.00	0	7,420.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,495.31820	1.49532	1,519.88220	1.51988	1,495.318	17.71	0.83	0.00	0	114,600.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,620.59890	1.62060	1,645.62070	1.64562	1,620.599	17.96	0.85	0.00	0	70,530.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,720.43830	1.72044	1,745.78300	1.74578	1,720.438	18.17	0.86	0.00	0	2,415.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,766.18880	1.76619	1,791.67010	1.79167	1,766.189	18.26	0.87	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,775.36330	1.77536	1,800.87280	1.80087	1,775.363	18.27	0.87	0.00	0	40,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,793.74080	1.79374	1,819.30300	1.81930	1,793.741	18.31	0.87	0.00	0	300.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,802.94210	1.80294	1,828.53020	1.82853	1,802.942	18.33	0.87	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,858.31880	1.85832	1,884.05970	1.88406	1,858.319	18.44	0.88	0.00	0	1,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,951.21950	1.95122	1,977.19790	1.97720	1,951.220	18.62	0.89	0.00	0	5,630.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,044.81350	2.04481	2,071.01180	2.07101	2,044.814	18.80	0.90	0.00	0	7,028.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,186.35430	2.18635	2,212.84750	2.21285	2,186.354	19.07	0.91	0.00	0	2,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	44.87430	0.04487	42.57740	0.04258	44.874	19.52	0.07	0.00	0	7,600.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	35.11000	0.03511	32.81830	0.03282	35.110	19.47	0.06	0.00	0	50.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	30.54070	0.03054	28.28290	0.02828	30.541	19.45	0.05	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	23.28940	0.02329	21.14770	0.02115	23.289	19.40	0.04	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	19.83350	0.01983	17.78340	0.01778	19.833	19.37	0.04	0.00	0	760.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	18.97520	0.01898	16.95170	0.01695	18.975	19.36	0.03	0.00	0	2,700.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	16.84570	0.01685	14.89950	0.01490	16.846	19.34	0.03	0.00	0	372.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	14.93440	0.01493	13.07010	0.01307	14.934	19.32	0.03	0.00	0	24,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	12.24310	0.01224	10.51930	0.01052	12.243	19.29	0.02	0.00	0	15,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	10.98360	0.01098	9.33830	0.00934	10.984	19.27	0.02	0.00	0	114,600.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	10.48130	0.01048	8.86950	0.00887	10.481	19.26	0.02	0.00	0	965.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	6.95330	0.00695	5.65770	0.00566	6.953	19.21	0.01	0.00	0	40,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	3.92250	0.00392	3.12100	0.00312	3.923	19.21	0.01	0.00	0	5,183.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	2.76570	0.00277	2.17060	0.00217	2.766	19.21	0.01	0.00	0	750.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	2.63570	0.00264	2.06460	0.00206	2.636	19.21	0.01	0.00	0	300.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	2.31670	0.00232	1.80550	0.00181	2.317	19.21	0.01	0.00	0	7,420.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	2.20680	0.00221	1.71660	0.00172	2.207	19.21	0.01	0.00	0	66.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	1.78540	0.00179	1.37720	0.00138	1.785	19.21	0.00	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	1.14190	0.00114	0.86540	0.00087	1.142	19.21	0.00	0.00	0	2,415.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.99860	0.00100	0.75280	0.00075	0.999	19.21	0.00	0.00	0	3,500.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.69960	0.00070	0.52000	0.00052	0.700	19.21	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	0.62070	0.00062	0.45910	0.00046	0.621	19.21	0.00	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.52260	0.00052	0.38400	0.00038	0.523	19.21	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.14050	12.14050	12.11140	12.11140		14.54	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,760.41910	1.76042	1,785.45150	1.78545	1,760.419	18.16	0.85	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	17.08730	0.01709	17.06740	0.01707	17.087	20.27	0.03	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	9.54560	0.00955	9.55800	0.00956	9.546	20.39	0.02	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.14560	12.14560	12.11640	12.11640		14.50	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.15240	12.15240	12.12320	12.12320		14.51	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	411.32330	0.41132	425.79620	0.42580	411.323	14.34	0.45	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	129.72530	0.12973	124.60710	0.12461	129.725	17.72	0.18	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	115.63410	0.11563	111.03390	0.11103	115.634	17.95	0.16	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.17610	12.17610	12.14690	12.14690		14.58	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.18290	12.18290	12.15370	12.15370		14.56	0.00	0.00	0	1,000.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	2,101.65320	2.10165	2,126.89170	2.12689	2,101.653	18.51	0.87	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,344.25460	2.34425	2,370.13500	2.37013	2,344.255	18.94	0.89	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	29.88630	0.02989	28.93820	0.02894	29.886	20.83	0.04	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	24.80160	0.02480	23.55870	0.02356	24.802	21.02	0.04	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.18460	12.18460	12.15540	12.15540		14.56	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.19470	12.19470	12.16550	12.16550		14.54	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,743.26320	1.74326	1,767.00250	1.76700	1,743.263	17.81	0.82	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	32.19420	0.03219	30.91790	0.03092	32.194	21.04	0.05	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	19.29930	0.01930	18.22550	0.01823	19.299	21.09	0.03	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.20650	12.20650	12.17710	12.17710		14.52	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	576.26200	0.57626	592.46690	0.59247	576.262	14.79	0.51	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,793.42460	1.79342	1,817.41550	1.81742	1,793.425	17.86	0.82	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	26.00890	0.02601	24.22360	0.02422	26.009	21.16	0.04	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.21640	12.21640	12.18690	12.18690		14.50	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.24580	12.24580	12.21630	12.21630		14.59	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,732.11640	1.73212	1,754.27360	1.75427	1,732.116	17.64	0.79	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	44.70190	0.04470	41.35330	0.04135	44.702	21.32	0.06	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	27.82510	0.02783	25.52130	0.02552	27.825	21.32	0.04	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.27370	12.27370	12.24420	12.24420		14.55	0.00	0.00	0	6,555.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	293.46960	0.29347	302.86180	0.30286	293.470	13.56	0.32	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	781.93160	0.78193	798.60660	0.79861	781.932	15.27	0.57	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	809.68010	0.80968	826.59700	0.82660	809.680	15.36	0.57	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	953.74480	0.95374	971.79970	0.97180	953.745	15.76	0.62	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,264.99240	1.26499	1,284.72900	1.28473	1,264.992	16.57	0.70	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	221.25530	0.22126	212.94430	0.21294	221.255	17.31	0.24	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	59.18180	0.05918	55.10720	0.05511	59.182	21.28	0.07	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	55.80740	0.05581	51.91190	0.05191	55.807	21.28	0.07	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	51.29380	0.05129	47.64290	0.04764	51.294	21.28	0.06	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	45.15220	0.04515	41.84490	0.04184	45.152	21.28	0.05	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.29170	12.29170	12.26220	12.26220		14.64	0.00	0.00	0	1,295.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,722.67700	1.72268	1,743.66980	1.74367	1,722.677	17.49	0.77	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	53.49570	0.05350	49.68530	0.04969	53.496	21.27	0.06	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	33.84850	0.03385	31.18210	0.03118	33.848	21.27	0.04	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.33590	12.33590	12.30630	12.30630		14.68	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.34250	12.34250	12.31290	12.31290		14.66	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.34580	12.34580	12.31620	12.31620		14.67	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,712.24600	1.71225	1,731.06890	1.73107	1,712.246	17.32	0.75	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	62.73500	0.06274	57.82100	0.05782	62.735	21.10	0.07	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	41.25210	0.04125	37.68140	0.03768	41.252	21.10	0.05	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.35400	12.35400	12.32430	12.32430		14.65	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	381.69580	0.38170	391.94850	0.39195	381.696	13.79	0.36	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,760.75490	1.76075	1,779.73520	1.77974	1,760.755	17.37	0.75	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	50.74860	0.05075	46.53480	0.04653	50.749	21.06	0.06	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.36670	12.36670	12.33730	12.33730		14.64	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.39390	12.39390	12.36490	12.36490		14.71	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,703.75450	1.70375	1,720.93520	1.72094	1,703.755	17.18	0.73	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	68.08640	0.06809	63.43740	0.06344	68.086	20.89	0.07	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	43.99220	0.04399	40.66220	0.04066	43.992	20.89	0.05	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.41150	12.41150	12.38280	12.38280		14.69	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,577.77010	1.57777	1,594.54170	1.59454	1,577.770	16.91	0.70	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	127.31640	0.12732	119.49580	0.11950	127.316	20.05	0.12	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.41630	12.41630	12.38770	12.38770		14.69	0.00	0.00	0	11,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,040.59090	1.04059	1,054.87730	1.05488	1,040.591	15.67	0.59	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	176.77710	0.17678	167.98630	0.16799	176.777	18.57	0.17	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	119.07850	0.11908	111.32060	0.11132	119.079	20.53	0.11	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	52.17930	0.05218	47.85550	0.04786	52.179	20.80	0.05	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.44350	12.44350	12.41530	12.41530		14.73	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,694.63950	1.69464	1,710.12340	1.71012	1,694.640	17.03	0.71	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	74.51700	0.07452	67.53620	0.06754	74.517	20.76	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	48.17010	0.04817	43.11420	0.04311	48.170	20.76	0.05	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.51460	12.51460	12.48730	12.48730		14.81	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.57070	12.57070	12.54300	12.54300		14.98	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.72030	12.72030	12.69160	12.69160		15.36	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.02970	13.02970	12.99870	12.99870		15.86	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	138.66600	0.13867	131.89230	0.13189	138.666	21.09	0.09	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.37470	13.37470	13.34680	13.34680		16.37	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.46570	13.46570	13.43890	13.43890		16.52	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.56060	13.56060	13.53500	13.53500		16.65	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			11.96550	11.96550	11.93670	11.93670		14.44	0.00	1,160,653.50	97	515.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.12190	12.12190	12.09270	12.09270		14.42	0.00	0.00	0	69.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.27370	12.27370	12.24420	12.24420		14.55	0.00	0.00	0	48.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.41630	12.41630	12.38770	12.38770		14.69	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.72030	12.72030	12.69160	12.69160		15.36	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 01/03/2018	Any day expiry		16.96560	16.96560		16.89470	16.89470		16.23	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry		17.01110	17.01110		16.93970	16.93970		16.14	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future		17.02420	17.02420		16.95270	16.95270		16.02	0.00	65,219,710.20	3,831	195,068.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	374.03270	0.37403	417.25060	0.41725	374.033	16.02	0.48	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	30.73290	0.03073	28.57150	0.02857	30.733	19.62	0.06	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	7.14610	0.00715	6.85140	0.00685	7.146	21.62	0.02	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry		17.15800	17.15800		17.08520	17.08520		15.92	0.00	102,807.00	6	6.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.30960	17.30960		17.23590	17.23590		15.90	0.00	0.00	0	8,457.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	786.03800	0.78604	830.10980	0.83011	786.038	16.15	0.52	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	86.67770	0.08668	80.94630	0.08095	86.678	19.49	0.09	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.59220	17.59220		17.51700	17.51700		15.91	0.00	0.00	0	4,914.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.86320	17.86320		17.78960	17.78960		15.90	0.00	0.00	0	895.00
£ / R	On 18/03/2019	Foreign Exchange Future		18.16120	18.16120		18.08810	18.08810		15.76	0.00	0.00	0	948.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.44650	18.44650		18.37170	18.37170		15.58	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.10957	0.10957		0.10989	0.10989		15.23	0.00	0.00	0	3,805.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11165	0.11165		0.11197	0.11197		12.71	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11375	0.11375		0.11408	0.11408		13.32	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12334	0.12334		0.12369	0.12369		14.00	0.00	0.00	0	0.00
€ / R	On 15/02/2018	Any day expiry		14.82850	14.82850		14.81000	14.81000		12.70	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry		14.86940	14.86940		14.85070	14.85070		13.57	0.00	0.00	0	337.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,548.58050	1.54858	1,567.71400	1.56771	1,548.580	18.71	0.97	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry		14.91800	14.91800		14.89930	14.89930		14.26	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		14.93120	14.93120		14.91240	14.91240		14.12	0.00	204,512,646.40	13,697	112,620.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	368.81220	0.36881	384.07330	0.38407	368.812	14.40	0.55	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	400.94280	0.40094	416.59400	0.41659	400.943	14.54	0.58	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	21.52410	0.02152	22.74860	0.02275	21.524	17.38	0.06	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	10.62400	0.01062	11.21070	0.01121	10.624	18.85	0.03	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		14.96410	14.96410		14.94500	14.94500		13.69	0.00	44,877.00	3	3.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.22200	15.22200		15.20230	15.20230		13.54	0.00	4,871,040.00	320	13,400.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	28.79350	0.02879	30.52960	0.03053	28.793	11.07	0.06	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	55.18770	0.05519	58.32420	0.05832	55.188	11.48	0.10	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	521.93530	0.52194	535.35630	0.53536	521.935	13.64	0.49	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,405.84590	1.40585	1,423.74500	1.42375	1,405.846	15.88	0.77	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	31.99020	0.03199	32.12300	0.03212	31.990	18.83	0.05	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	9.78030	0.00978	9.60670	0.00961	9.780	21.72	0.01	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.51830	15.51830		15.49770	15.49770		13.65	0.00	0.00	0	35,175.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	146.31800	0.14632	151.87550	0.15188	146.318	12.14	0.17	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	879.78940	0.87979	893.17250	0.89317	879.789	14.19	0.55	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	982.78940	0.98279	996.55600	0.99656	982.789	14.42	0.58	0.00	0	21,525.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	70.99100	0.07099	67.53280	0.06753	70.991	19.08	0.07	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	17.14940	0.01715	15.72770	0.01573	17.149	19.76	0.02	0.00	0	21,525.00

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 14/12/2018	Foreign Exchange Future	15.80880		15.80880		15.78980	15.78980		13.74	0.00	0.00	0	2,962.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.10600		16.10600		16.08580	16.08580		14.03	0.00	0.00	0	1,088.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.40860		16.40860		16.39190	16.39190		14.43	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap	95.06000		95.06000		95.11000	95.11000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap	92.07000		92.07000		92.13000	92.13000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	90.82000		90.82000		90.88000	90.88000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	92.98000		92.98000		93.05000	93.05000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	96.77000		96.77000		96.84000	96.84000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	95.34000		95.34000		95.41000	95.41000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	97.40000		97.40000		97.48000	97.48000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	101.12000		101.12000		101.19000	101.19000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	101.47000		101.47000		101.54000	101.54000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	96.73000		96.73000		96.80000	96.80000			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	100.03000		100.03000		100.03000	100.03000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.47000		100.47000		100.47000	100.47000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.48000		99.48000		99.48000	99.48000			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.01000		99.01000		99.01000	99.01000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.58000		98.58000		98.58000	98.58000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.50000		98.50000		98.50000	98.50000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.85000		98.85000		98.85000	98.85000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.23000		99.23000		99.24000	99.24000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.58000		99.58000		99.59000	99.59000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.95000		99.95000		99.97000	99.97000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.88000		100.88000		100.89000	100.89000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.62000		98.62000		98.64000	98.64000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.08000		96.08000		96.09000	96.09000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.30000		95.30000		95.32000	95.32000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.48000		94.48000		94.51000	94.51000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.65000		94.65000		94.68000	94.68000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.84000		96.84000		96.88000	96.88000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.98000		96.98000		97.02000	97.02000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.17000		98.17000		98.22000	98.22000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.38000		100.38000		100.43000	100.43000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.64000		101.64000		101.68000	101.68000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.76000		96.76000		96.81000	96.81000			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	572.66500		572.66500		573.16500	573.16500			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	584.38200		584.38200		583.85700	583.85700			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
AL7T	On 01/02/2018	Index Future	661.32300		661.32300		662.33900	662.33900			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	675.98900		675.98900		674.69600	674.69600			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	598.08100		598.08100		599.01500	599.01500			0.00	657,889,100.00	110	0.00
ALBI	On 03/05/2018	Index Future	612.22100		612.22100		610.19000	610.19000			0.00	42,855,470.00	7	830.00
AU\$ / R	On 28/02/2018	Any day expiry	9.55700	9.55700		9.64320	9.64320			13.10	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry	9.57810	9.57810		9.66440	9.66440			13.27	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.58370	9.58370		9.67010	9.67010			13.18	0.00	2,875,110.00	300	10,998.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.71000	9.71000		9.79740	9.79740			13.10	0.00	0.00	0	5,784.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.83630	9.83630		9.92450	9.92450			13.26	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.95680	9.95680		10.04610	10.04610			13.34	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.21280	10.21280		10.30420	10.30420			13.02	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.73110	9.73110		9.72520	9.72520			14.12	0.00	2,919,330.00	300	1,050.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.86850	9.86850		9.86210	9.86210			14.04	0.00	3,947,400.00	400	300.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.89820	12.89820		12.85970	12.85970			12.96	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.16350	13.16350		13.12420	13.12420			12.87	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.43260	13.43260		13.39260	13.39260			13.25	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.53120	14.53120		14.48910	14.48910			14.14	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.89370	1.89370		1.89240	1.89240			14.47	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.90910	1.90910		1.90770	1.90770			14.22	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.92460	1.92460		1.92310	1.92310			14.16	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.97020	1.97020		1.96910	1.96910			14.51	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.01950	2.01950		2.01670	2.01670			14.47	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.06050	2.06050		2.05770	2.05770			14.58	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.10180	2.10180		2.09860	2.09860			14.82	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.31750	2.31750		2.31420	2.31420			15.60	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

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
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.69000		79.00353		10.67114	79.11950			0.00	114,950,136.15	1,455	0.00
ES33	On 03/05/2018	Bond Future	10.71376		77.12565		10.76665	76.80402			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.80958		78.56327		10.86414	78.23662			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 01/02/2018	Bond Future	10.86500		82.31336		10.84607	82.44669			0.00	65,686,061.28	798	0.00
ES42	On 03/05/2018	Bond Future	10.88267		80.12796		10.94068	79.72341			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.97563		81.62122		11.03546	81.21016			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 01/02/2018	GOVI	596.76800		596.76800		597.72700	597.72700			0.00	1,092,085,440.00	183	0.00
GOVI	On 03/05/2018	GOVI	610.66800		610.66800		608.87800	608.87800			0.00	0.00	0	597.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.53170		1.53170		1.52800	1.52800		14.93	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.55490		1.55490		1.55110	1.55110		14.39	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.57700		1.57700		1.57320	1.57320		14.87	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.70180		1.70180		1.69780	1.69780		15.75	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	129.89538		129.89538		129.90763	129.90763			0.00	138,988,056.60	1,070	0.00
I2025	On 03/05/2018	Bond Future	132.15421		132.15421		132.33781	132.33781			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	134.58897		134.58897		134.77679	134.77679			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 01/02/2018	Bond Future	99.90297		99.90297		99.91203	99.91203			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	100.65241		100.65241		100.76297	100.76297			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	102.54058		102.54058		102.65384	102.65384			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 01/02/2018	Bond Future	103.80367		103.80367		103.81296	103.81296			0.00	594,795,029.10	5,730	0.00
I2033	On 03/05/2018	Bond Future	103.85051		103.85051		104.66704	104.66704			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	105.79872		105.79872		106.63115	106.63115			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 01/02/2018	Bond Future	123.91632		123.91632		123.92727	123.92727			0.00	735,815,108.16	5,938	0.00
I2038	On 03/05/2018	Bond Future	125.43964		125.43964		126.24537	126.24537			0.00	0.00	0	19,721.00
I2038	On 02/08/2018	Bond Future	127.74292		127.74292		128.56455	128.56455			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 01/02/2018	Bond Future	119.00701		119.00701		119.01726	119.01726			0.00	824,599,572.29	6,929	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
I2046	On 03/05/2018	Bond Future		119.63179	119.63179		119.64398	119.64398			0.00	0.00	0	20,962.00
I2046	On 02/08/2018	Bond Future		121.87604	121.87604		121.88903	121.88903			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 01/02/2018	Bond Future		123.83116	123.83116		123.84168	123.84168			0.00	956,224,217.52	7,722	0.00
I2050	On 03/05/2018	Bond Future		126.14752	126.14752		126.15837	126.15837			0.00	0.00	0	23,529.00
I2050	On 02/08/2018	Bond Future		126.78090	126.78090		126.79273	126.79273			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 01/02/2018	Index Future		248.13600	248.13600		248.14400	248.14400			0.00	1,084,354,320.00	437	0.00
IGOV	On 03/05/2018	Index Future		252.18300	252.18300		252.78600	252.78600			0.00	0.00	0	1,146.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.98000	93.02000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.85000	93.15000		6.85000	93.15000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.72000	93.28000		6.72000	93.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.73000	93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.80000	93.20000		6.80000	93.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.87000	93.13000		6.87000	93.13000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.95000	93.05000		6.95000	93.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.11000	92.89000		7.11000	92.89000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.11670	0.11670		0.11600	0.11600			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11600	0.11600		0.11550	0.11550			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11530	0.11530		0.11470	0.11470			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11320	0.11320		0.11100	0.11100			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.56260	1.56260		1.56360	1.56360		14.23	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.58870	1.58870		1.58970	1.58970		14.65	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.61460	1.61460		1.61550	1.61550			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.69320	1.69320		1.69360	1.69360		13.86	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		8.81110	8.81110		8.83670	8.83670		14.54	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		8.92150	8.92150		8.94780	8.94780		14.52	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.03280	9.03280		9.05990	9.05990		14.60	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.72450	9.72450		9.75160	9.75160		14.47	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.24840	1.24840		1.24760	1.24760			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.25760	1.25760		1.25810	1.25810			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.26540	1.26540		1.26790	1.26790			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.35660	1.35660		1.35600	1.35600			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future		1.42280	1.42280		1.42020	1.42020			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future		1.42800	1.42800		1.42530	1.42530			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future		1.43330	1.43330		1.43060	1.43060			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.24790		1.24790		1.24930	1.24930			0.00	0.00	0	130.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.25570		1.25570		1.25710	1.25710			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.26440		1.26440		1.26570	1.26570			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.12640		9.12640	0.10861	9.09980	9.09980		15.75	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.95690		8.95690	0.10861	8.93110	8.93110		16.28	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,252.63070		0.32526	0.10861	3,384.73690	0.33847	3,252.631	16.41	0.45	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.79110		8.79110	0.10861	8.76610	8.76610		16.74	0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.48500		113.72017		8.46050	113.88304		7.61	0.00	2,784,210,922.11	24,483	0.00
R186	On 03/05/2018	Bond Future			8.47376		116.18052		8.50036	116.00758		7.87	0.00	38,339,571.60	330	182,013.00
R186	On 03/05/2018	Bond Future	8.00	Call	724.62000		0.72462		688.69000	0.68869	724.620	8.08	0.26	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Call	1,604.54000		1.60454		1,535.16000	1.53516	1,604.540	7.91	0.47	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.70	Put	1,207.74000		1.20774		1,282.44000	1.28244	1,207.740	8.03	0.37	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	901.69000		0.90169		963.06000	0.96306	901.690	8.15	0.30	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,553.50000		5.55350		5,410.63000	5.41063	5,553.500	8.49	0.87	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	113.74000		0.11374		126.36000	0.12636	113.740	8.65	0.05	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	103.88000		0.10388		115.61000	0.11561	103.880	8.65	0.05	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.51425		113.04559		8.54181	112.87082		8.33	0.00	0.00	0	51.00
R186	On 02/08/2018	Bond Future	7.50	Call	680.34000		0.68034		0.00000	0.00000	680.340	8.74	0.18	61,168,842.64	2,940	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	1,944.36000		1.94436		0.00000	0.00000	1,944.360	8.44	0.41	137,372,115.34	2,940	1,470.00
R186	On 01/11/2018	Bond Future			8.54552		115.21978		8.57440	115.04116		8.26	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,917.21000		1.91721		1,861.42000	1.86142	1,917.210	8.56	0.35	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,077.02000		3.07702		2,996.49000	2.99649	3,077.020	8.37	0.49	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,847.93000		1.84793		1,911.46000	1.91146	1,847.930	8.55	0.32	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 01/02/2018	Bond Future			296.73582		296.73582		296.76436	296.76436			0.00	190,207,660.62	641	0.00
R197	On 03/05/2018	Bond Future			301.98204		301.98204		302.31580	302.31580			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 01/02/2018	Bond Future			234.78653		234.78653		234.80728	234.80728		4.66	0.00	3,057,155,407.13	13,021	0.00
R202	On 03/05/2018	Bond Future			238.00734		238.00734		239.19962	239.19962		4.60	0.00	0.00	0	23,050.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			7.77000		103.31370		7.74529	103.41552		4.73	0.00	938,708,278.20	9,086	0.00
R2023	On 03/05/2018	Bond Future			7.72844		101.52123		7.75529	101.41496		4.83	0.00	12,791,674.98	126	66,216.00
R2023	On 03/05/2018	Bond Future	9.19	Put	14.92000		0.01492		17.28000	0.01728	14.920	5.29	0.02	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

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
R2030	On 01/02/2018	Bond Future		9.00000	92.88770		8.97560	93.05581		12.71	0.00	1,126,077,587.10	12,123	0.00
R2030	On 03/05/2018	Bond Future		8.98364	95.07767		9.02565	94.79185		11.92	0.00	0.00	0	93,070.00
R2030	On 02/08/2018	Bond Future		9.03535	92.84448		9.07870	92.55450		12.16	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,849.79000	1.84979	1,758.45000	1.75845	1,849.790	12.57	0.35	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	2,838.60000	2.83860	2,711.45000	2.71145	2,838.600	12.35	0.48	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	1,899.55000	1.89955	2,007.04000	2.00704	1,899.550	12.42	0.34	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 01/02/2018	Bond Future		9.21000	95.39750		9.18562	95.57819		10.96	0.00	2,567,623,712.50	26,915	0.00
R2032	On 03/05/2018	Bond Future		9.19485	93.51185		9.23680	93.20411		11.95	0.00	0.00	0	62,948.00
R2032	On 02/08/2018	Bond Future		9.24583	95.25482		9.28900	94.94253		12.19	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 01/02/2018	Bond Future		9.40000	99.46734		9.38067	99.62487		15.38	0.00	3,664,476,272.94	36,841	0.00
R2035	On 03/05/2018	Bond Future		9.37530	97.44749		9.43270	96.98312		14.29	0.00	0.00	0	55,845.00
R2035	On 02/08/2018	Bond Future		9.42707	99.26407		9.48612	98.79236		14.66	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 01/02/2018	Bond Future		9.49000	91.50033		9.47064	91.65813		12.97	0.00	1,175,138,738.19	12,843	0.00
R2037	On 03/05/2018	Bond Future		9.47367	93.79054		9.52586	93.36799		13.59	0.00	0.00	0	42,866.00
R2037	On 02/08/2018	Bond Future		9.53017	91.28300		9.58384	90.85383		14.54	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 01/02/2018	Bond Future		7.06000	101.80040		7.03901	101.81798		0.49	0.00	846,979,328.00	8,320	0.00
R204	On 03/05/2018	Bond Future		6.80782	103.73362		6.83462	103.71745		0.51	0.00	0.00	0	22,580.00
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 01/02/2018	Bond Future		9.59000	94.77832		9.57065	94.94696		13.54	0.00	1,208,234,023.36	12,748	0.00
R2040	On 03/05/2018	Bond Future		9.56947	97.21498		9.62679	96.71819		14.19	0.00	0.00	0	30,390.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,030.31000	1.03031	922.79000	0.92279	1,030.310	14.67	0.25	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,940.83000	4.94083	4,606.22000	4.60622	4,940.830	14.49	0.71	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future		9.62673	94.52094		9.68568	94.01613		15.20	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 01/02/2018	Bond Future		9.61500	91.92945		9.59563	92.10084		14.21	0.00	1,405,785,149.40	15,292	0.00
R2044	On 03/05/2018	Bond Future		9.59259	94.32348		9.64984	93.81904		14.91	0.00	0.00	0	20,178.00
R2044	On 02/08/2018	Bond Future		9.64776	91.70074		9.70661	91.18800		15.99	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 01/02/2018	Bond Future		9.58500	95.64287		9.56563	95.81952		14.04	0.00	492,752,066.24	5,152	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
R2048	On 03/05/2018	Bond Future			9.55750		93.69028		9.61470	93.17019		15.45	0.00	0.00	0	97,299.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.07500		100.74591		7.04961	100.79130		1.40	0.00	847,676,086.74	8,414	0.00
R207	On 03/05/2018	Bond Future			6.95146		102.71641		6.97993	102.67161		1.39	0.00	0.00	0	47,558.00
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 01/02/2018	Bond Future			7.36500		100.68038		7.33999	100.74883		2.44	0.00	2,107,743,755.30	20,935	0.00
R208	On 03/05/2018	Bond Future			7.29270		99.29674		7.32006	99.22706		2.61	0.00	2,085,231.54	21	33,549.00
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 01/02/2018	Bond Future			9.39500		75.05206		9.37559	75.18501		13.12	0.00	5,609,691,172.64	74,744	0.00
R209	On 03/05/2018	Bond Future			9.37197		73.79296		9.42400	73.43829		14.37	0.00	89,879,825.28	1,218	78,910.00
R209	On 03/05/2018	Bond Future	9.19	Call	1,588.73000		1.58873		1,454.86000	1.45486	1,588.730	14.58	0.42	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	1,788.92000		1.78892		1,959.60000	1.95960	1,788.920	14.39	0.44	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,615.52000		3.61552		3,383.78000	3.38378	3,615.520	14.69	0.70	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	1,056.46000		1.05646		1,176.27000	1.17627	1,056.460	14.72	0.30	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	684.54000		0.68454		771.81000	0.77181	684.540	15.00	0.21	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	442.21000		0.44221		504.60000	0.50460	442.210	15.28	0.15	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	137.42000		0.13742		161.89000	0.16189	137.420	15.64	0.05	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.41967		75.16846		9.47305	74.80813		14.74	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,994.07000		3.99407		3,789.00000	3.78900	3,994.070	14.94	0.60	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	1,276.46000		1.27646		1,374.71000	1.37471	1,276.460	15.62	0.25	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	549.52000		0.54952		600.90000	0.60090	549.520	15.98	0.12	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.46325		73.46475		9.51822	73.09713		15.47	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,564.99000		3.56499		3,393.49000	3.39349	3,564.990	15.58	0.49	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.94	Put	2,613.79000		2.61379		2,752.59000	2.75259	2,613.790	16.03	0.35	0.00	0	255.00
R209	On 01/11/2018	Bond Future	10.57	Put	1,488.01000		1.48801		1,578.73000	1.57873	1,488.010	16.73	0.23	0.00	0	255.00
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 01/02/2018	Bond Future			185.63130		185.63130		185.64825	185.64825			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			186.17859		186.17859		186.69621	186.69621			0.00	0.00	0	2,159.00

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 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	151.02808		151.02808		151.04305	151.04305			0.00	506,246,124.16	3,352	0.00
R212	On 03/05/2018	Bond Future	153.76635		153.76635		153.86854	153.86854			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 01/02/2018	Bond Future	9.08000		87.34148		9.05560	87.50582		10.72	0.00	887,127,412.36	10,157	0.00
R213	On 03/05/2018	Bond Future	9.05924		85.86831		9.10114	85.58881		11.68	0.00	0.00	0	45,278.00
R213	On 02/08/2018	Bond Future	9.10483		87.46903		9.14794	87.18540		11.94	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 01/02/2018	Bond Future	9.55500		74.58929		9.53562	74.72731		13.94	0.00	814,738,814.67	10,923	0.00
R214	On 03/05/2018	Bond Future	9.52680		73.23131		9.58395	72.82542		15.31	0.00	0.00	0	50,015.00
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	22,195.99000	22,195.99000		22,172.65000	22,172.65000				0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	9.12350	9.12350		9.13370	9.13370			13.16	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.26220	9.26220		9.27310	9.27310			13.19	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.39880	9.39880		9.40920	9.40920			13.24	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.17120	10.17120		10.18280	10.18280			13.85	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.15680	3.15680		3.13950	3.13950			12.50	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.11290	3.11290		3.09770	3.09770			12.77	0.00	0.00	0	2,950.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.06950	3.06950		3.05290	3.05290			12.96	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.04110	3.04110		3.04890	3.04890			13.85	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.20860	1.20860		1.20840	1.20840				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.19120	1.19120		1.19150	1.19150				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.17220	1.17220		1.17230	1.17230				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 : **38,237,397,295.11** **457,294** **6 239 028.00**

Grand Total: **38,237,397,295.11** **457,294** **6 239 028.00**