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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/02/2018

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 06/02/2018	Any day expiry	12.07160	12.07160	12.06190	12.06190			17.51	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put 1,128.42030	1.12842	1,138.12020	1.13812	1,128.420	49.03	1.00	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put 1,728.40810	1.72841	1,738.11170	1.73811	1,728.408	67.49	1.00	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry	12.07160	12.07160	12.06370	12.06370			16.28	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put 1,088.45040	1.08845	1,096.47500	1.09647	1,088.450	29.25	1.00	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put 1,788.41790	1.78842	1,796.32600	1.79633	1,788.418	42.12	1.00	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call 0.11580	0.00012	0.11110	0.00011	0.116	73.77	0.00	0.00	0	1,880.00
\$ / R	On 09/02/2018	Any day expiry	12.07340	12.07340	12.06560	12.06560			16.12	0.00	0.00	0	1,346.00
\$ / R	On 09/02/2018	Any day expiry	11.75	Put 9.20680	0.00921	15.89390	0.01589	9.207	18.91	0.08	0.00	0	30,000.00
\$ / R	On 09/02/2018	Any day expiry	12.05	Call 93.43200	0.09343	101.20580	0.10121	93.432	16.12	0.55	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	12.07890	12.07890	12.07120	12.07120			15.05	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put 1,671.17460	1.67117	1,678.90220	1.67890	1,671.175	28.67	1.00	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put 1,821.14980	1.82115	1,828.86130	1.82886	1,821.150	29.98	1.00	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry	12.08070	12.08070	12.07300	12.07300			15.11	0.00	0.00	0	70.00
\$ / R	On 14/02/2018	Any day expiry	12.08260	12.08260	12.07490	12.07490			15.15	0.00	0.00	0	0.00
\$ / R	On 14/02/2018	Any day expiry	11.68	Put 12.94120	0.01294	16.75260	0.01675	12.941	16.23	0.09	0.00	0	100.00

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	11.86	Put	38.81600	0.03882	44.52100	0.04452	38.816	15.77	0.22	0.00	0	1,260.00
\$ / R	On 14/02/2018	Any day expiry	11.91	Call	223.44930	0.22345	221.83790	0.22184	223.449	15.64	0.73	0.00	0	1,260.00
\$ / R	On 14/02/2018	Any day expiry	12.10	Call	106.28080	0.10628	108.60340	0.10860	106.281	15.15	0.48	0.00	0	100.00
\$ / R	On 15/02/2018	Any day expiry			12.08440	12.08440	12.07670	12.07670		15.15	0.00	0.00	0	19.00
\$ / R	On 16/02/2018	Any day expiry			12.08620	12.08620	12.07850	12.07850		15.19	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	2,113.83810	2.11384	2,121.52820	2.12153	2,113.838	26.67	1.00	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.10810	12.10810	12.10050	12.10050		15.39	0.00	0.00	0	5,686.00
\$ / R	On 28/02/2018	Any day expiry	11.65	Put	27.69660	0.02770	29.81320	0.02981	27.697	13.83	0.13	0.00	0	100.00
\$ / R	On 28/02/2018	Any day expiry	11.86	Put	77.98030	0.07798	82.35060	0.08235	77.980	14.56	0.28	0.00	0	340.00
\$ / R	On 28/02/2018	Any day expiry	11.96	Call	263.30990	0.26331	261.22210	0.26122	263.310	14.91	0.64	0.00	0	340.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	71.32460	0.07132	72.55170	0.07255	71.325	17.22	0.24	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	1.83140	0.00183	2.12710	0.00213	1.831	21.59	0.01	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	2,072.73460	2.07273	2,080.38390	2.08038	2,072.735	23.37	1.00	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry			12.10990	12.10990	12.10230	12.10230		15.47	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			12.11170	12.11170	12.10420	12.10420		15.56	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,295.77820	1.29578	1,304.04530	1.30405	1,295.778	20.32	0.97	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			12.13500	12.13500	12.12760	12.12760		15.45	0.00	0.00	0	5,377.00
\$ / R	On 19/03/2018	Foreign Exchange Future			12.14210	12.14210	12.13480	12.13480		15.28	0.00	1,290,110,267.10	106,251	798,989.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	33.98040	0.03398	32.92000	0.03292	33.980	13.84	0.12	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	49.00660	0.04901	47.41770	0.04742	49.007	13.85	0.16	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	100.66820	0.10067	0.00000	0.00000	100.668	14.37	0.27	292,261,333.28	89,000	89,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.85	Put	117.63930	0.11764	116.58130	0.11658	117.639	14.50	0.30	0.00	0	25,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.98	Put	169.75030	0.16975	169.38530	0.16939	169.750	14.84	0.39	0.00	0	25,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	178.79470	0.17879	178.55620	0.17856	178.795	14.89	0.40	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	244.12420	0.24412	244.81560	0.24482	244.124	15.23	0.48	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	284.85590	0.28486	285.98680	0.28599	284.856	15.48	0.53	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	316.07150	0.31607	317.49320	0.31749	316.072	15.67	0.56	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	389.69120	0.38969	391.76740	0.39177	389.691	16.09	0.62	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	418.01940	0.41802	420.33150	0.42033	418.019	16.24	0.64	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	141.50890	0.14151	136.92670	0.13693	141.509	16.51	0.33	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	492.09410	0.49209	494.98190	0.49498	492.094	16.63	0.69	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.55	Call	122.82540	0.12283	118.68990	0.11869	122.825	16.82	0.29	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	94.19280	0.09419	90.82870	0.09083	94.193	17.39	0.23	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	652.09280	0.65209	656.02870	0.65603	652.093	17.39	0.77	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	753.60850	0.75361	758.05680	0.75806	753.609	17.80	0.81	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	858.43480	0.85843	863.31880	0.86332	858.435	18.18	0.84	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	59.41780	0.05942	57.03490	0.05703	59.418	18.21	0.16	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	54.13510	0.05414	51.91560	0.05192	54.135	18.37	0.14	0.00	0	21,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	912.03510	0.91204	917.11560	0.91712	912.035	18.37	0.86	0.00	0	95,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	37.37080	0.03737	35.71440	0.03571	37.371	18.99	0.10	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,095.27080	1.09527	1,100.91440	1.10091	1,095.271	18.99	0.90	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	1,104.58860	1.10459	1,110.25680	1.11026	1,104.589	19.02	0.90	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,113.92000	1.11392	1,119.61180	1.11961	1,113.920	19.05	0.90	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,141.98800	1.14199	1,147.75080	1.14775	1,141.988	19.15	0.91	0.00	0	2,478.00

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	13.32	Put	1,207.88990	1.20789	1,213.80660	1.21381	1,207.890	19.37	0.92	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	28.39490	0.02839	27.07260	0.02707	28.395	19.46	0.08	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,264.51270	1.26451	1,270.55600	1.27056	1,264.513	19.51	0.92	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,283.38120	1.28338	1,289.46700	1.28947	1,283.381	19.54	0.93	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,378.37700	1.37838	1,384.65700	1.38466	1,378.377	19.69	0.94	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	20.47700	0.02048	19.45700	0.01946	20.477	19.69	0.06	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,474.31990	1.47432	1,480.76700	1.48077	1,474.320	19.84	0.95	0.00	0	98,694.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	14.36950	0.01437	13.60480	0.01360	14.370	19.94	0.04	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	13.14190	0.01314	12.43180	0.01243	13.142	20.00	0.04	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,609.91640	1.60992	1,616.55720	1.61656	1,609.916	20.06	0.96	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	11.48940	0.01149	10.85430	0.01085	11.489	20.09	0.04	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	10.74060	0.01074	10.14050	0.01014	10.741	20.14	0.03	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,707.49670	1.70750	1,714.25080	1.71425	1,707.497	20.21	0.97	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,776.09310	1.77609	1,782.91580	1.78292	1,776.093	20.32	0.97	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,795.73060	1.79573	1,802.57110	1.80257	1,795.731	20.35	0.97	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	7.83060	0.00783	7.37110	0.00737	7.831	20.35	0.03	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,815.38350	1.81538	1,822.24160	1.82224	1,815.384	20.38	0.98	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,844.89120	1.84489	1,851.77420	1.85177	1,844.891	20.43	0.98	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	6.68100	0.00668	6.27980	0.00628	6.681	20.46	0.02	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	6.38410	0.00638	5.99840	0.00600	6.384	20.49	0.02	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,913.86310	1.91386	1,920.79950	1.92080	1,913.863	20.54	0.98	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	5.69790	0.00570	5.34820	0.00535	5.698	20.57	0.02	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	5.08440	0.00508	4.76770	0.00477	5.084	20.64	0.02	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,022.54120	2.02254	2,029.54860	2.02955	2,022.541	20.70	0.98	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,042.33420	2.04233	2,049.35300	2.04935	2,042.334	20.74	0.99	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	4.23630	0.00424	3.96610	0.00397	4.236	20.77	0.01	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,081.94730	2.08195	2,088.98760	2.08899	2,081.947	20.80	0.99	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	2.56240	0.00256	2.38910	0.00239	2.562	21.10	0.01	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	2.44790	0.00245	2.28150	0.00228	2.448	21.14	0.01	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	2.39260	0.00239	2.22960	0.00223	2.393	21.15	0.01	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,350.08360	2.35008	2,357.23340	2.35723	2,350.084	21.21	0.99	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	2.13420	0.00213	1.98710	0.00199	2.134	21.23	0.01	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,360.03420	2.36003	2,367.18710	2.36719	2,360.034	21.23	0.99	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,379.93890	2.37994	2,387.09770	2.38710	2,379.939	21.26	0.99	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	1.94790	0.00195	1.81230	0.00181	1.948	21.29	0.01	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	1.81890	0.00182	1.69150	0.00169	1.819	21.34	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	1.70050	0.00170	1.58060	0.00158	1.701	21.38	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	1.64550	0.00165	1.53130	0.00153	1.646	22.34	0.01	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	1.61500	0.00162	1.50440	0.00150	1.615	23.04	0.01	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	1.60580	0.00161	1.49620	0.00150	1.606	23.30	0.01	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	1.60360	0.00160	1.49430	0.00149	1.604	23.36	0.01	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	1.58650	0.00159	1.47940	0.00148	1.587	23.94	0.01	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	1.57100	0.00157	1.46630	0.00147	1.571	24.64	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	1.55840	0.00156	1.45620	0.00146	1.558	25.60	0.00	0.00	0	2,500.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	1.55480	0.00155	1.45500	0.00146	1.555	26.87	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	1.55570	0.00156	1.45630	0.00146	1.556	27.13	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	1.55850	0.00156	1.45960	0.00146	1.558	27.57	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	1.56660	0.00157	1.46850	0.00147	1.567	28.34	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	1.04090	0.00104	0.97250	0.00097	1.041	29.04	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.74180	0.00074	0.69080	0.00069	0.742	29.04	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			12.14740	12.14740	12.14020	12.14020		15.27	0.00	0.00	0	0.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	332.30880	0.33231	324.30260	0.32430	332.309	14.89	0.60	0.00	0	50,000.00
\$ / R	On 29/03/2018	Any day expiry			12.15980	12.15980	12.15270	12.15270		15.15	0.00	0.00	0	1,199.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	73.72520	0.07373	0.00000	0.00000	73.725	18.03	0.17	8,324,521.92	4,000	4,000.00
\$ / R	On 24/04/2018	Any day expiry			12.20520	12.20520	12.19870	12.19870		14.87	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.20700	12.20700	12.20050	12.20050		14.86	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,801.52510	2.80153	2,807.32710	2.80733	2,801.525	21.07	0.98	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	2.52800	0.00253	2.54850	0.00255	2.528	21.91	0.01	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.21560	12.21560	12.20920	12.20920		14.77	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	119.49530	0.11950	116.28040	0.11628	119.495	13.63	0.24	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	399.19030	0.39919	390.26260	0.39026	399.190	14.54	0.57	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,634.15740	1.63416	1,637.46580	1.63747	1,634.157	19.01	0.90	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	6.95590	0.00696	6.58770	0.00659	6.956	21.02	0.02	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	3.47910	0.00348	3.48230	0.00348	3.479	21.29	0.01	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.23120	12.23120	12.22500	12.22500		14.85	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	713.30730	0.71331	712.45620	0.71246	713.307	16.30	0.68	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,685.40360	1.68540	1,687.96900	1.68797	1,685.404	19.02	0.90	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	4.91190	0.00491	4.47410	0.00447	4.912	20.87	0.01	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.23460	12.23460	12.22850	12.22850		14.86	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.23980	12.23980	12.23360	12.23360		14.81	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	723.12870	0.72313	722.12810	0.72213	723.129	16.25	0.67	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,290.76570	2.29077	2,294.58700	2.29459	2,290.766	20.15	0.94	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	4.40000	0.00440	4.38540	0.00439	4.400	20.58	0.01	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.24150	12.24150	12.23540	12.23540		14.82	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry			12.24670	12.24670	12.24060	12.24060		14.84	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	254.68410	0.25468	251.08550	0.25109	254.684	14.27	0.38	0.00	0	76,000.00
\$ / R	On 31/05/2018	Any day expiry			12.26900	12.26900	12.26300	12.26300		14.78	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,618.79690	1.61880	1,620.50620	1.62051	1,618.797	18.56	0.86	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	11.20280	0.01120	10.74770	0.01075	11.203	19.87	0.02	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	4.86210	0.00486	4.82750	0.00483	4.862	19.61	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.30000	12.30000	12.29420	12.29420		14.83	0.00	9,901,500.00	805	180,668.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	28.51520	0.02852	24.81390	0.02481	28.515	12.67	0.07	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	48.87210	0.04887	44.09420	0.04409	48.872	12.75	0.10	0.00	0	550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	105.52720	0.10553	100.34080	0.10034	105.527	13.21	0.19	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	281.72620	0.28173	276.98230	0.27698	281.726	14.17	0.37	0.00	0	20,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	340.36770	0.34037	335.74540	0.33575	340.368	14.44	0.42	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	510.70760	0.51071	500.31590	0.50032	510.708	14.48	0.58	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	355.93860	0.35594	351.36330	0.35136	355.939	14.50	0.43	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	12.24	Call	464.77210	0.46477	0.00000	0.00000	464.772	14.70	0.54	3,314,439.04	500	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	410.38800	0.41039	406.01090	0.40601	410.388	14.72	0.46	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	439.04040	0.43904	434.78120	0.43478	439.040	14.83	0.48	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	500.05210	0.50005	496.02650	0.49603	500.052	15.08	0.52	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	364.51420	0.36451	354.96480	0.35496	364.514	15.33	0.45	0.00	0	550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	564.51420	0.56451	560.76480	0.56076	564.514	15.33	0.55	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	739.17100	0.73917	736.24030	0.73624	739.171	15.96	0.63	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	898.41060	0.89841	896.27010	0.89627	898.411	16.47	0.68	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	929.76070	0.92976	927.78500	0.92778	929.761	16.57	0.69	0.00	0	28,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	969.42100	0.96942	967.64910	0.96765	969.421	16.68	0.70	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,066.61530	1.06662	1,065.33240	1.06533	1,066.615	16.97	0.73	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,091.32870	1.09133	1,090.16840	1.09017	1,091.329	17.04	0.74	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	1,107.89190	1.10789	1,106.81270	1.10681	1,107.892	17.08	0.74	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,174.82010	1.17482	1,174.05420	1.17405	1,174.820	17.27	0.76	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,311.62940	1.31163	1,311.47300	1.31147	1,311.629	17.64	0.79	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,328.98400	1.32898	1,328.90200	1.32890	1,328.984	17.69	0.79	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,346.39350	1.34639	1,346.38310	1.34638	1,346.394	17.74	0.79	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,468.68100	1.46868	1,469.11750	1.46912	1,468.681	18.02	0.82	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,566.01920	1.56602	1,566.77420	1.56677	1,566.019	18.22	0.83	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,610.71210	1.61071	1,611.60710	1.61161	1,610.712	18.31	0.84	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,619.68100	1.61968	1,620.60540	1.62061	1,619.681	18.33	0.84	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,637.65320	1.63765	1,638.63090	1.63863	1,637.653	18.36	0.84	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,646.65450	1.64665	1,647.65960	1.64766	1,646.655	18.38	0.84	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,700.86610	1.70087	1,702.03460	1.70203	1,700.866	18.49	0.85	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,791.96630	1.79197	1,793.39520	1.79340	1,791.966	18.67	0.86	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,883.91800	1.88392	1,885.59730	1.88560	1,883.918	18.85	0.87	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,023.26710	2.02327	2,025.29860	2.02530	2,023.267	19.12	0.89	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	57.19810	0.05720	54.01320	0.05401	57.198	19.63	0.09	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	48.98940	0.04899	46.13490	0.04613	48.989	19.95	0.08	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	44.08920	0.04409	40.87410	0.04087	44.089	20.04	0.07	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	35.06510	0.03507	30.82980	0.03083	35.065	20.09	0.06	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	30.65840	0.03066	26.04300	0.02604	30.658	20.12	0.05	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	29.54960	0.02955	24.85360	0.02485	29.550	20.13	0.05	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	26.77340	0.02677	21.90880	0.02191	26.773	20.15	0.05	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	24.24310	0.02424	19.27050	0.01927	24.243	20.17	0.04	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	20.60530	0.02061	15.56910	0.01557	20.605	20.20	0.04	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	18.86620	0.01887	13.84550	0.01385	18.866	20.22	0.03	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	18.16420	0.01816	13.15920	0.01316	18.164	20.23	0.03	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	13.03550	0.01304	8.35580	0.00836	13.035	20.29	0.02	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	7.93730	0.00794	4.40730	0.00441	7.937	20.35	0.02	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	5.80090	0.00580	3.08650	0.00309	5.801	20.35	0.01	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	5.55550	0.00556	2.93860	0.00294	5.555	20.35	0.01	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	4.94820	0.00495	2.57610	0.00258	4.948	20.35	0.01	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	4.73700	0.00474	2.45150	0.00245	4.737	20.35	0.01	0.00	0	66.00

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	16.65	Call	3.91650	0.00392	1.97450	0.00197	3.916	20.35	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	2.62210	0.00262	1.25030	0.00125	2.622	20.35	0.01	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	2.32460	0.00232	1.08990	0.00109	2.325	20.35	0.01	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	1.68890	0.00169	0.75720	0.00076	1.689	20.35	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	1.51670	0.00152	0.66980	0.00067	1.517	20.35	0.00	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	1.29960	0.00130	0.56150	0.00056	1.300	20.35	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.31890	12.31890	12.31320	12.31320		14.83	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,606.89230	1.60689	1,607.32560	1.60733	1,606.892	18.21	0.83	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	25.69760	0.02570	22.55810	0.02256	25.698	20.94	0.04	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	16.44680	0.01645	13.79770	0.01380	16.447	21.41	0.03	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.32410	12.32410	12.31840	12.31840		14.79	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.33100	12.33100	12.32530	12.32530		14.91	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	329.34490	0.32934	324.39920	0.32440	329.345	14.31	0.39	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	160.80210	0.16080	154.36550	0.15437	160.802	17.78	0.21	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	143.53650	0.14354	137.59160	0.13759	143.536	18.00	0.19	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.35510	12.35510	12.34950	12.34950		14.87	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.36190	12.36190	12.35640	12.35640		14.84	0.00	0.00	0	1,000.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,944.57360	1.94457	1,945.12610	1.94513	1,944.574	18.56	0.85	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,183.29080	2.18329	2,184.51500	2.18452	2,183.291	18.99	0.87	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	39.25400	0.03925	36.46950	0.03647	39.254	21.13	0.05	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	34.26120	0.03426	31.63420	0.03163	34.261	21.51	0.05	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.36370	12.36370	12.35810	12.35810		14.85	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.37400	12.37400	12.36850	12.36850		14.83	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,594.67600	1.59468	1,593.86350	1.59386	1,594.676	17.86	0.79	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	41.56600	0.04157	38.87020	0.03887	41.566	21.31	0.06	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	27.92300	0.02792	25.84880	0.02585	27.923	21.72	0.04	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.38600	12.38600	12.38060	12.38060		14.91	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	481.93340	0.48193	476.00520	0.47601	481.933	14.74	0.46	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,644.38900	1.64439	1,643.70750	1.64371	1,644.389	17.89	0.80	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	35.34880	0.03535	33.24400	0.03324	35.349	21.62	0.05	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.39600	12.39600	12.39050	12.39050		14.88	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.42590	12.42590	12.42030	12.42030		14.93	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,586.45840	1.58646	1,585.80760	1.58581	1,586.458	17.63	0.77	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	54.00300	0.05400	53.98150	0.05398	54.003	21.38	0.07	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	36.37240	0.03637	34.78620	0.03479	36.372	21.65	0.05	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.45420	12.45420	12.44840	12.44840		14.86	0.00	48,633,651.00	3,905	7,505.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	235.44100	0.23544	229.32470	0.22932	235.441	13.56	0.27	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	675.34020	0.67534	670.93440	0.67093	675.340	15.18	0.52	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	701.22180	0.70122	696.93510	0.69694	701.222	15.26	0.53	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	836.50090	0.83650	832.85530	0.83286	836.501	15.65	0.58	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,132.78720	1.13279	1,130.63670	1.13064	1,132.787	16.45	0.66	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	260.50630	0.26051	254.09390	0.25409	260.506	17.24	0.27	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	67.65480	0.06765	66.03720	0.06604	67.655	21.11	0.08	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	65.65060	0.06565	64.10090	0.06410	65.651	21.25	0.08	0.00	0	1,550.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	62.94320	0.06294	61.48490	0.06148	62.943	21.44	0.07	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	57.02230	0.05702	55.68930	0.05569	57.022	21.55	0.07	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.47250	12.47250	12.46660	12.46660		14.85	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,579.13940	1.57914	1,579.27910	1.57928	1,579.139	17.43	0.74	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	66.60470	0.06660	65.49650	0.06550	66.605	21.51	0.07	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	42.78300	0.04278	41.98660	0.04199	42.783	21.51	0.05	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.51730	12.51730	12.51130	12.51130		14.86	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.52400	12.52400	12.51790	12.51790		14.84	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.52730	12.52730	12.52120	12.52120		14.93	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,571.76500	1.57177	1,571.19030	1.57119	1,571.765	17.25	0.72	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	76.23330	0.07623	75.75040	0.07575	76.233	21.27	0.08	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	50.71980	0.05072	50.37930	0.05038	50.720	21.27	0.06	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.53560	12.53560	12.52950	12.52950		14.91	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	314.62460	0.31462	309.07410	0.30907	314.625	13.71	0.31	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,619.09150	1.61909	1,618.84860	1.61885	1,619.091	17.28	0.72	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	61.88090	0.06188	61.53610	0.06154	61.881	21.22	0.07	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.54870	12.54870	12.54260	12.54260		14.90	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.57630	12.57630	12.57040	12.57040		14.95	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,564.28310	1.56428	1,564.69580	1.56470	1,564.283	17.06	0.70	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	83.55500	0.08355	82.48890	0.08249	83.555	21.13	0.08	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	54.77950	0.05478	54.00240	0.05400	54.779	21.13	0.06	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.59420	12.59420	12.58830	12.58830		14.92	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,440.07180	1.44007	1,440.09060	1.44009	1,440.072	16.72	0.67	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	140.42620	0.14043	140.00560	0.14001	140.426	19.76	0.13	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.59910	12.59910	12.59320	12.59320		14.92	0.00	0.00	0	11,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	925.75160	0.92575	923.36670	0.92337	925.752	15.53	0.55	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	200.98700	0.20099	198.87590	0.19888	200.987	18.42	0.19	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	130.40590	0.13041	130.47800	0.13048	130.406	20.22	0.12	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	64.28290	0.06428	64.83150	0.06483	64.283	21.02	0.06	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.62670	12.62670	12.62100	12.62100		14.95	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,556.27790	1.55628	1,556.73700	1.55674	1,556.278	16.87	0.68	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	87.98370	0.08798	89.59810	0.08960	87.984	20.84	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	57.41470	0.05741	58.66380	0.05866	57.415	20.84	0.06	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.69880	12.69880	12.69310	12.69310		14.98	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.75540	12.75540	12.74830	12.74830		15.14	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.90660	12.90660	12.89540	12.89540		15.50	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.21910	13.21910	13.19960	13.19960		15.91	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	154.72290	0.15472	155.17060	0.15517	154.723	21.10	0.10	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.56790	13.56790	13.54600	13.54600		16.49	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.66010	13.66010	13.63820	13.63820		16.63	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.75630	13.75630	13.73430	13.73430		16.76	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			12.14210	12.14210	12.13480	12.13480		15.28	0.00	60,710.50	5	487.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.30000	12.30000	12.29420	12.29420		14.83	0.00	0.00	0	69.00

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 MAXI	On 17/09/2018	Foreign Exchange Future			12.45420		12.45420		12.44840	12.44840		14.86	0.00	37,362.60	3	45.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.59910		12.59910		12.59320	12.59320		14.92	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.90660		12.90660		12.89540	12.89540		15.50	0.00	0.00	0	0.00
£ / R	On 01/03/2018	Any day expiry			16.96100		16.96100		17.13020	17.13020		17.04	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			17.00600		17.00600		17.17610	17.17610		16.75	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.01900		17.01900		17.18930	17.18930		16.57	0.00	35,824,995.00	2,105	197,183.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	371.96860		0.37197		293.79920	0.29380	371.969	16.57	0.48	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	28.67040		0.02867		38.54200	0.03854	28.670	20.28	0.06	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	6.54010		0.00654		8.98160	0.00898	6.540	22.39	0.01	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry			17.15240		17.15240		17.32470	17.32470		16.19	0.00	0.00	0	6.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.30360		17.30360		17.47850	17.47850		16.14	0.00	0.00	0	8,457.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	788.87110		0.78887		689.93270	0.68993	788.871	16.38	0.53	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	84.60820		0.08461		97.84830	0.09785	84.608	19.70	0.09	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.58750		17.58750		17.76390	17.76390		16.06	0.00	167,081,250.00	9,500	12,156.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.85950		17.85950		18.03850	18.03850		15.97	0.00	0.00	0	895.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.15910		18.15910		18.33950	18.33950		15.85	0.00	0.00	0	948.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.44410		18.44410		18.62260	18.62260		15.73	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11052		0.11052		0.11020	0.11020		16.27	0.00	0.00	0	3,805.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11261		0.11261		0.11229	0.11229		12.41	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11474		0.11474		0.11441	0.11441		12.62	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12441		0.12441		0.12395	0.12395		13.71	0.00	0.00	0	0.00
€ / R	On 15/02/2018	Any day expiry			15.00000		15.00000		15.02680	15.02680		13.96	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry			15.04150		15.04150		15.06860	15.06860		12.90	0.00	0.00	0	337.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,375.06290		1.37506		1,353.14450	1.35314	1,375.063	17.69	0.97	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry			15.09030		15.09030		15.11800	15.11800		14.29	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.10340		15.10340		15.13130	15.13130		14.13	0.00	129,889,240.00	8,600	104,192.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	260.36010		0.26036		257.49410	0.25749	260.360	14.03	0.46	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	287.10080		0.28710		283.96980	0.28397	287.101	14.13	0.49	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	28.39440		0.02839		33.41310	0.03341	28.394	17.54	0.07	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	12.43840		0.01244		15.13580	0.01514	12.438	18.74	0.03	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			15.13630		15.13630		15.16450	15.16450		14.12	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.39640		15.39640		15.42720	15.42720		13.85	0.00	3,756,721.60	244	13,644.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	22.61890		0.02262		22.97530	0.02298	22.619	11.58	0.05	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	36.14260		0.03614		35.87770	0.03588	36.143	11.41	0.07	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	432.50160		0.43250		413.40690	0.41341	432.502	13.62	0.44	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,265.49970		1.26550		1,237.79070	1.23779	1,265.500	15.82	0.74	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	35.44490		0.03544		35.19710	0.03520	35.445	18.57	0.05	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	11.77160		0.01177		12.59590	0.01260	11.772	21.84	0.02	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.69610		15.69610		15.72760	15.72760		13.92	0.00	215,821,375.00	13,750	45,425.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	118.29040		0.11829		107.32850	0.10733	118.290	12.27	0.15	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	776.75500		0.77675		751.74480	0.75174	776.755	14.15	0.51	0.00	0	124,767.00

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	16.00	Put	873.89340		0.87389		847.85350	0.84785	873.893	14.38	0.55	0.00	0	21,525.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	82.33860		0.08234		80.18060	0.08018	82.339	19.12	0.08	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	22.67290		0.02267		20.98610	0.02099	22.673	20.16	0.03	0.00	0	21,525.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.99000		15.99000		16.02300	16.02300		13.98	0.00	0.00	0	2,962.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.29180		16.29180		16.32420	16.32420		14.22	0.00	0.00	0	1,088.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.59550		16.59550		16.62630	16.62630		14.60	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.16000		95.16000		95.14000	95.14000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.17000		92.17000		92.16000	92.16000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.92000		90.92000		90.92000	90.92000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.08000		93.08000		93.08000	93.08000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.86000		96.86000		96.86000	96.86000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.44000		95.44000		95.44000	95.44000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.50000		97.50000		97.50000	97.50000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.22000		101.22000		101.21000	101.21000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			101.57000		101.57000		101.56000	101.56000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			96.84000		96.84000		96.82000	96.82000			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			100.04000		100.04000		100.04000	100.04000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.48000		100.48000		100.48000	100.48000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.50000		99.50000		99.49000	99.49000			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		98.58000	98.58000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.51000		98.51000		98.51000	98.51000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.87000		98.87000		98.86000	98.86000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.26000		99.26000		99.25000	99.25000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.61000		99.61000		99.60000	99.60000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.99000		99.99000		99.98000	99.98000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.92000		100.92000		100.90000	100.90000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.66000		98.66000		98.65000	98.65000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.12000		96.12000		96.11000	96.11000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.34000		95.34000		95.33000	95.33000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.54000		94.54000		94.52000	94.52000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.72000		94.72000		94.69000	94.69000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.92000		96.92000		96.88000	96.88000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			97.06000		97.06000		97.02000	97.02000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			98.26000		98.26000		98.22000	98.22000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			100.46000		100.46000		100.43000	100.43000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap			101.72000		101.72000		101.68000	101.68000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap			96.85000		96.85000		96.81000	96.81000			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
AL37	On 03/05/2018	Index Future	583.59600	583.59600	583.44900	583.44900					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	674.36300	674.36300	674.08500	674.08500					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	610.89700	610.89700	610.31000	610.31000					0.00	0.00	0	829.00
AU\$ / R	On 28/02/2018	Any day expiry	9.59260	9.59260	9.59920	9.59920				13.51	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry	9.61360	9.61360	9.62040	9.62040				13.31	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.61920	9.61920	9.62610	9.62610				13.18	0.00	480,960.00	50	10,948.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.74560	9.74560	9.75380	9.75380				12.96	0.00	0.00	0	5,784.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.87250	9.87250	9.88120	9.88120				13.11	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.99280	9.99280	10.00260	10.00260				13.37	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.24790	10.24790	10.25750	10.25750				13.11	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.72920	9.72920	9.80290	9.80290				14.54	0.00	0.00	0	1,050.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.86620	9.86620	9.94170	9.94170				14.14	0.00	0.00	0	300.00
CHF / R	On 19/03/2018	Foreign Exchange Future	13.00700	13.00700	13.05920	13.05920				13.75	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.27310	13.27310	13.32920	13.32920				13.31	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.54600	13.54600	13.60290	13.60290				13.58	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.65320	14.65320	14.69140	14.69140				14.33	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.92570	1.92570	1.91990	1.91990				15.19	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.94120	1.94120	1.93550	1.93550				14.52	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.95700	1.95700	1.95120	1.95120				14.45	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.00400	2.00400	1.99600	1.99600				14.68	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.04300	2.04300	2.04650	2.04650				15.70	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.08440	2.08440	2.08850	2.08850				15.37	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.12590	2.12590	2.13040	2.13040				15.43	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.34440	2.34440	2.34690	2.34690				15.90	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		10.69000	79.00353			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.73531		76.99436		10.75188	76.89364			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.83368		78.41873		10.85073	78.31671			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		10.86500	82.31336			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	10.90931		79.94174		10.92582	79.82671			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	11.00479		81.42042		11.02178	81.30383			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	609.29100		609.29100		608.80100	608.80100			0.00	60,929,100.00	10	607.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.55420		1.55420		1.55320	1.55320		15.07	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.57780		1.57780		1.57710	1.57710		15.17	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.60040		1.60040		1.59950	1.59950		14.84	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.72670		1.72670		1.72380	1.72380		16.10	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	129.89538		129.89538		129.89538	129.89538			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	131.84231		131.84231		131.77054	131.77054			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	132.90917		132.90917		132.83829	132.83829			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		99.90297	99.90297			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	100.11080		100.11080		100.12061	100.12061			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	101.96903		101.96903		101.98069	101.98069			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		103.80367	103.80367			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	103.00804		103.00804		103.01793	103.01793			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	104.92008		104.92008		104.93177	104.93177			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		123.91632	123.91632			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	124.20823		124.20823		124.21978	124.21978			0.00	1,332,754,307.90	10,730	8,991.00
I2038	On 02/08/2018	Bond Future	124.96089		124.96089		124.97476	124.97476			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		119.00701	119.00701			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	116.89232		116.89232		116.90302	116.90302			0.00	1,179,209,724.16	10,088	10,874.00

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 02/08/2018	Bond Future		119.06202	119.06202		119.07483	119.07483			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		123.83116	123.83116			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		124.19525	124.19525		124.20641	124.20641			0.00	1,712,776,692.75	13,791	9,738.00
I2050	On 02/08/2018	Bond Future		124.76754	124.76754		124.78117	124.78117			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		250.30500	250.30500		250.33600	250.33600			0.00	0.00	0	1,146.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		7.02000	92.98000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.95000	93.05000		6.95000	93.05000			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		6.92000	93.08000		6.92000	93.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.88000	93.12000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.93000	93.07000		6.93000	93.07000			0.00	0.00	0	25,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.00000	93.00000		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.08000	92.92000		7.08000	92.92000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.11870	0.11870		0.11850	0.11850			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11840	0.11840		0.11770	0.11770			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11820	0.11820		0.11720	0.11720			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11400	0.11400		0.11620	0.11620			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.56550	1.56550		1.58080	1.58080		14.75	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.59180	1.59180		1.60750	1.60750		14.88	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.61760	1.61760		1.63390	1.63390			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.69550	1.69550		1.71290	1.71290		13.92	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		8.84860	8.84860		8.86490	8.86490		14.91	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		8.95960	8.95960		8.97720	8.97720		14.53	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.07170	9.07170		9.09010	9.09010		14.55	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.76180	9.76180		9.77270	9.77270		14.63	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.26030	1.26030		1.26190	1.26190			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.26960	1.26960		1.27130	1.27130			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.27750	1.27750		1.27910	1.27910			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.36910	1.36910		1.36940	1.36940			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future		1.40170	1.40170		1.41650	1.41650			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future		1.40680	1.40680		1.42170	1.42170			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future		1.41220	1.41220		1.42700	1.42700			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future		1.24390	1.24390		1.24690	1.24690			0.00	2,995,311.20	2,408	2,548.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.25170		1.25170		1.25480	1.25480			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.26030		1.26030		1.26340	1.26340			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.04820		9.04820	0.10960	9.07470	9.07470		16.02	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.88030		8.88030	0.10960	8.90560	8.90560		16.44	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,572.03230		0.35720	0.10960	3,455.53630	0.34555	3,572.032	16.47	0.48	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.71520		8.71520	0.10960	8.74010	8.74010		16.78	0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.48500		113.72017		8.48500	113.72017		7.61	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.51365		115.92131		8.51924	115.88504		7.87	0.00	27,357,429.16	236	179,759.00
R186	On 03/05/2018	Bond Future	8.00	Call	626.96000		0.62696		642.53000	0.64253	626.960	8.08	0.24	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Call	1,446.41000		1.44641		1,460.61000	1.46061	1,446.410	7.91	0.44	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.70	Put	1,266.44000		1.26644		1,310.39000	1.31039	1,266.440	8.03	0.39	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	943.71000		0.94371		983.07000	0.98307	943.710	8.15	0.31	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,305.97000		5.30597		5,293.58000	5.29358	5,305.970	8.49	0.86	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	115.50000		0.11550		127.09000	0.12709	115.500	8.65	0.05	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	105.33000		0.10533		116.19000	0.11619	105.330	8.65	0.05	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.55844		112.76554		8.56415	112.72942		8.33	0.00	0.00	0	782.00
R186	On 02/08/2018	Bond Future	7.50	Call	610.70000		0.61070		619.19000	0.61919	610.700	8.74	0.17	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	1,802.34000		1.80234		1,809.54000	1.80954	1,802.340	8.44	0.40	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.59852		114.89226		8.60449	114.85545		8.26	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,782.73000		1.78273		1,787.55000	1.78755	1,782.730	8.56	0.33	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	2,895.03000		2.89503		2,895.92000	2.89592	2,895.030	8.37	0.47	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,932.41000		1.93241		1,961.80000	1.96180	1,932.410	8.55	0.33	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		296.73582	296.73582			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			301.24611		301.24611		301.27695	301.27695			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		234.78653	234.78653		4.66	0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			236.16753		236.16753		236.18962	236.18962		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		7.77000	103.31370		4.73	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.77139		101.35131		7.77679	101.32997		4.83	0.00	0.00	0	66,216.00
R2023	On 03/05/2018	Bond Future	9.19	Put	15.25000		0.01525		17.51000	0.01751	15.250	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
R2030	On 01/02/2018	Bond Future			9.00000		92.88770		9.00000	92.88770		12.71	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 03/05/2018	Bond Future			9.02726		94.78092		9.03293	94.74244		11.92	0.00	0.00	0	93,070.00
R2030	On 02/08/2018	Bond Future			9.08256		92.52874		9.08833	92.49025		12.16	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,708.48000		1.70848	1,720.44000	1.72044	1,708.480		12.57	0.33	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	2,655.39000		2.65539	2,664.29000	2.66429	2,655.390		12.35	0.46	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	1,974.61000		1.97461	2,013.03000	2.01303	1,974.610		12.42	0.35	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		9.21000	95.39750		10.96	0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future			9.23295		93.23229		9.24381	93.15283		11.95	0.00	0.00	0	62,948.00
R2032	On 02/08/2018	Bond Future			9.28701		94.95689		9.29813	94.87668		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		9.40000	99.46734		15.38	0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.40273		97.22516		9.41876	97.09558		14.29	0.00	494,292,713.44	5,084	60,929.00
R2035	On 02/08/2018	Bond Future			9.45708		99.02391		9.47354	98.89256		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		9.49000	91.50033		12.97	0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future			9.49584		93.61068		9.51185	93.48113		13.59	0.00	0.00	0	42,866.00
R2037	On 02/08/2018	Bond Future			9.55469		91.08654		9.57112	90.95526		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		7.06000	101.80040		0.49	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.90965		103.67219		6.90681	103.67390		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		9.59000	94.77832		13.54	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.59152		97.02338		9.61268	96.84010		14.19	0.00	0.00	0	34,590.00
R2040	On 03/05/2018	Bond Future	9.00	Call	933.92000		0.93392	927.30000	0.92730	933.920		14.67	0.24	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,751.31000		4.75131	4,663.44000	4.66344	4,751.310		14.49	0.71	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.65106		94.31206		9.67280	94.12606		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		9.61500	91.92945		14.21	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.61969		94.08411		9.63567	93.94346		14.91	0.00	0.00	0	22,446.00
R2044	On 02/08/2018	Bond Future			9.67721		91.44354		9.69359	91.30102		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		9.58500	95.64287		14.04	0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future			9.58451		93.44405		9.60047	93.29909		15.45	0.00	0.00	0	99,399.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 01/02/2018	Bond Future			7.07500		100.74591		7.07500	100.74591		1.40	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			6.99749		102.64399		7.00803	102.62742		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		7.36500	100.68038		2.44	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.32996		99.20186		7.34055	99.17491		2.61	0.00	0.00	0	33,406.00
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		9.39500	75.05206		13.12	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			9.39410		73.64180		9.41002	73.53334		14.37	0.00	33,507,019.00	455	79,548.00
R209	On 03/05/2018	Bond Future	9.19	Call	1,479.43000		1,479.43	1,470.16000	1,470.16	1,479.430	1,479.430	14.58	0.41	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	1,809.12000		1,809.12	1,892.99000	1,892.99	1,809.120	1,809.120	14.39	0.45	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,468.66000		3,468.66	3,426.61000	3,426.61	3,468.660	3,468.660	14.69	0.69	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	1,059.93000		1,059.93	1,125.07000	1,125.07	1,059.930	1,059.930	14.72	0.30	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	681.05000		681.05	731.97000	0.73197	681.050	681.050	15.00	0.21	95,205,606.23	6,067	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	435.69000		435.69	474.38000	0.47438	435.690	435.690	15.28	0.15	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	131.55000		131.55	148.53000	0.14853	131.550	131.550	15.64	0.05	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.44397		75.00410		9.46027	74.89416		14.74	0.00	0.00	0	835.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,861.98000		3,861.98	3,822.49000	3,822.49	3,861.980	3,861.980	14.94	0.59	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	1,288.22000		1,288.22	1,337.91000	1.33791	1,288.220	1,288.220	15.62	0.25	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	550.80000		550.80	579.60000	0.57960	550.800	550.800	15.98	0.13	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.49236		73.26973		9.50913	73.15773		15.47	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,440.58000		3,440.58	3,408.19000	3,408.19	3,440.580	3,440.580	15.58	0.49	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.94	Put	2,655.21000		2,655.21	2,716.57000	2.71657	2,655.210	2,655.210	16.03	0.36	0.00	0	255.00
R209	On 01/11/2018	Bond Future	10.57	Put	1,508.81000		1,508.81	1,552.58000	1.55258	1,508.810	1,508.810	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		185.63130	185.63130			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			185.76904		185.76904		185.62233	185.62233			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

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
R212	On 01/02/2018	Bond Future		151.02808	151.02808		151.02808	151.02808			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future		153.46896	153.46896		153.48516	153.48516			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		9.08000	87.34148		10.72	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future		9.10251	85.57969		9.10818	85.54197		11.68	0.00	0.00	0	45,278.00
R213	On 02/08/2018	Bond Future		9.15136	87.16296		9.15712	87.12517		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		9.55500	74.58929		13.94	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future		9.55382	73.03895		9.56976	72.92586		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		22,463.48000	22,463.48000		22,474.69000	22,474.69000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future		9.21320	9.21320		9.21410	9.21410		13.52	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future		9.35240	9.35240		9.35380	9.35380		13.25	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future		9.48940	9.48940		9.49060	9.49060		13.31	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.26470	10.26470		10.24960	10.24960		13.91	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future		3.18500	3.18500		3.18380	3.18380		12.76	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future		3.14190	3.14190		3.14070	3.14070		12.71	0.00	0.00	0	2,950.00
TRY / R	On 17/09/2018	Foreign Exchange Future		3.09780	3.09780		3.09770	3.09770		12.96	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		3.08680	3.08680		3.07970	3.07970		13.97	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future		1.22430	1.22430		1.21810	1.21810			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future		1.20730	1.20730		1.20090	1.20090			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future		1.18840	1.18840		1.18180	1.18180			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 :												7,144,526,230.88	287,587	6 390 225.00
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Grand Total:												7,144,526,230.88	287,587	6 390 225.00
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