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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 02/03/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 02/03/2018	Any day expiry	11.99580	11.99580	11.92000	11.92000			9.82	0.00	1,199,580,000.00	100,000	0.00
\$ / R	On 09/03/2018	Any day expiry	12.00180	12.00180	11.92230	11.92230			14.23	0.00	0.00	0	0.00
\$ / R	On 09/03/2018	Any day expiry	11.80	Call	233.28620	0.23329	173.91380	0.17391	233.286	15.55	0.79	0.00	20,000.00
\$ / R	On 15/03/2018	Any day expiry	12.01210	12.01210	11.93270	11.93270			13.93	0.00	0.00	0	6,178.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.01940	12.01940	11.93980	11.93980			13.72	0.00	606,330,652.40	50,446	757,008.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.45	Put	8.21610	0.00822	11.48930	0.01149	8.216	14.04	0.05	0.00	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	11.36680	0.01137	16.24210	0.01624	11.367	14.01	0.07	0.00	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	20.77780	0.02078	30.34820	0.03035	20.778	13.95	0.12	0.00	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.67	Put	30.59300	0.03059	44.75730	0.04476	30.593	13.91	0.16	0.00	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.68	Put	32.25700	0.03226	47.16590	0.04717	32.257	13.90	0.17	0.00	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.72	Put	39.64290	0.03964	57.74710	0.05775	39.643	13.88	0.20	0.00	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	58.30660	0.05831	83.72810	0.08373	58.307	13.83	0.26	0.00	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	127.59850	0.12760	174.12550	0.17413	127.599	13.72	0.46	0.00	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	132.32420	0.13232	180.15470	0.18015	132.324	13.72	0.47	0.00	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	258.01440	0.25801	320.23390	0.32023	258.014	14.47	0.68	0.00	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	295.23540	0.29524	360.16180	0.36016	295.235	14.65	0.72	0.00	3,750.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	383.46170		0.38346		453.16450	0.45316	383.462	15.07	0.80	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	417.36320		0.41736		488.44000	0.48844	417.363	15.22	0.82	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	27.98000		0.02798		21.46410	0.02146	27.980	15.48	0.14	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	505.45320		0.50545		579.25880	0.57926	505.453	15.59	0.87	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.55	Call	20.36260		0.02036		15.61300	0.01561	20.363	15.78	0.11	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	692.06350		0.69206		769.33170	0.76933	692.064	16.46	0.94	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	11.46350		0.01146		9.13170	0.00913	11.463	16.46	0.06	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	807.95880		0.80796		886.20440	0.88620	807.959	17.06	0.96	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	925.36170		0.92536	1,004.19240	1.00419		925.362	17.65	0.97	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	4.59420		0.00459	3.86110	0.00386	4.594		17.70	0.03	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	3.84470		0.00384	3.27090	0.00327	3.845		17.95	0.02	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	984.44470		0.98444	1,063.47090	1.06347	984.445		17.95	0.98	0.00	0	80,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	1.92500		0.00193	1.69010	0.00169	1.925		18.94	0.01	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,182.52500		1.18252	1,261.89010	1.26189	1,182.525		18.94	0.99	0.00	0	373.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,202.38970		1.20239	1,281.77540	1.28178	1,202.390		19.02	0.99	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,232.20510		1.23221	1,311.61850	1.31162	1,232.205		19.15	0.99	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,301.84800		1.30185	1,381.31290	1.38131	1,301.848		19.45	0.99	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	1.12150		0.00112	1.00400	0.00100	1.122		19.57	0.01	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,361.60850		1.36161	1,441.10630	1.44111	1,361.609		19.70	0.99	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,381.53990		1.38154	1,461.04680	1.46105	1,381.540		19.79	0.99	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,481.26390		1.48126	1,560.80580	1.56081	1,481.264		20.21	1.00	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	0.66390		0.00066	0.60580	0.00061	0.664		20.21	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,581.07270		1.58107	1,660.63670	1.66064	1,581.073		20.64	1.00	0.00	0	98,694.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	0.38700		0.00039	0.36020	0.00036	0.387		20.89	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	0.33930		0.00034	0.31730	0.00032	0.339		21.06	0.00	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,720.89790		1.72090	1,800.47990	1.80048	1,720.898		21.23	1.00	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	0.27930		0.00028	0.26300	0.00026	0.279		21.32	0.00	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	0.25370		0.00025	0.23970	0.00024	0.254		21.45	0.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,820.81650		1.82082	1,900.40580	1.90041	1,820.816		21.66	1.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,890.77400		1.89077	1,970.36670	1.97037	1,890.774		21.96	1.00	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	0.16360		0.00016	0.15710	0.00016	0.164		22.04	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,910.76360		1.91076	1,990.35710	1.99036	1,910.764		22.04	1.00	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,930.75390		1.93075	2,010.34810	2.01035	1,930.754		22.13	1.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,960.74050		1.96074	2,040.33560	2.04034	1,960.740		22.25	1.00	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	0.13230		0.00013	0.12800	0.00013	0.132		22.34	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	0.12460		0.00012	0.12080	0.00012	0.125		22.42	0.00	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,030.71390		2.03071	2,110.31080	2.11031	2,030.714		22.55	1.00	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	0.10740		0.00011	0.10470	0.00010	0.107		22.64	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	0.09280		0.00009	0.09090	0.00009	0.093		22.85	0.00	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,140.68270		2.14068	2,220.28130	2.22028	2,140.683		23.02	1.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,160.67810		2.16068	2,240.27700	2.24028	2,160.678		23.11	1.00	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	0.07380		0.00007	0.07290	0.00007	0.074		23.19	0.00	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,200.66970		2.20067	2,280.26900	2.28027	2,200.670		23.28	1.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	0.03700		0.00004	0.05740	0.00006	0.037		24.15	0.00	0.00	0	10,000.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	0.03570	0.00004		0.05840	0.00006	0.036	24.18	0.00	0.00	0	17,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,470.63100	2.47063	2,550.26250	2.55026	2,470.631	24.29	1.00	0.00	0.00	0	80,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	0.02990	0.00003	0.06350	0.00006	0.030	24.32	0.00	0.00	0.00	0	10,490.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,480.62990	2.48063	2,560.26350	2.56026	2,480.630	24.32	1.00	0.00	0.00	0	400.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,500.62790	2.50063	2,580.26570	2.58027	2,500.628	24.37	1.00	0.00	0.00	0	850.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	0.02600	0.00003	0.06780	0.00007	0.026	24.43	0.00	0.00	0.00	0	7,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	0.02340	0.00002	0.07120	0.00007	0.023	24.51	0.00	0.00	0.00	0	100.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	0.02110	0.00002	0.07470	0.00007	0.021	24.60	0.00	0.00	0.00	0	100.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	0.01260	0.00001	0.09350	0.00009	0.013	25.01	0.00	0.00	0.00	0	25,047.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	0.00870	0.00001	0.10910	0.00011	0.009	25.32	0.00	0.00	0.00	0	15,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	0.00760	0.00001	0.11520	0.00012	0.008	25.43	0.00	0.00	0.00	0	5,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	0.00740	0.00001	0.11680	0.00012	0.007	25.46	0.00	0.00	0.00	0	18,718.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	0.00550	0.00001	0.13130	0.00013	0.006	25.71	0.00	0.00	0.00	0	6,126.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	0.00380	0.00000	0.15060	0.00015	0.004	26.01	0.00	0.00	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	0.00240	0.00000	0.17970	0.00018	0.002	26.43	0.00	0.00	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	0.00130	0.00000	0.22390	0.00022	0.001	26.98	0.00	0.00	0.00	0	3,867.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	0.00110	0.00000	0.23350	0.00023	0.001	27.09	0.00	0.00	0.00	0	35,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.00090	0.00000	0.23300	0.00023	0.001	27.29	0.00	0.00	0.00	0	6,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.00050	0.00000	0.16610	0.00017	0.001	27.37	0.00	0.00	0.00	0	750.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.00010	0.00000	0.06780	0.00007	0.000	27.37	0.00	0.00	0.00	0	13,176.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.00000	0.00000	0.04220	0.00004	0.000	27.37	0.00	0.00	0.00	0	225,000.00	
\$ / R	On 22/03/2018	Any day expiry			12.02480	12.02480	11.94510	11.94510		13.86	0.00	0.00	0.00	0	30,000.00	
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	168.14200	0.16814	135.82380	0.13582	168.142	13.86	0.53	0.00	0.00	0	20,000.00	
\$ / R	On 28/03/2018	Any day expiry			12.03560	12.03560	11.95580	11.95580		14.01	0.00	602,475,000.00		50,000	50,000.00	
\$ / R	On 28/03/2018	Any day expiry	11.66	Call	415.39010	0.41539	355.09060	0.35509	415.390	12.95	0.83	0.00	0.00	0	50,000.00	
\$ / R	On 29/03/2018	Any day expiry			12.03740	12.03740	11.95760	11.95760		14.06	0.00	166,600.00		14	1,199.00	
\$ / R	On 29/03/2018	Any day expiry	11.76	Put	67.27660	0.06728	94.51270	0.09451	67.277	13.28	0.25	0.00	0.00	0	546.00	
\$ / R	On 29/03/2018	Any day expiry	11.87	Call	272.27830	0.27228	227.91560	0.22792	272.278	13.58	0.65	0.00	0.00	0	546.00	
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	11.53100	0.01153	9.25850	0.00926	11.531	17.00	0.05	0.00	0.00	0	4,000.00	
\$ / R	On 06/04/2018	Any day expiry			12.05190	12.05190	11.97170	11.97170		13.99	0.00	0.00	0.00	0	0.00	
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	488.11450	0.48811	426.17970	0.42618	488.114	13.08	0.83	0.00	0.00	0	120,000.00	
\$ / R	On 16/04/2018	Any day expiry			12.06870	12.06870	11.98830	11.98830		13.90	0.00	643,680.00		54	54.00	
\$ / R	On 24/04/2018	Any day expiry			12.08220	12.08220	12.00150	12.00150		14.08	0.00	0.00	0.00	0	70.00	
\$ / R	On 25/04/2018	Any day expiry			12.08380	12.08380	12.00320	12.00320		14.09	0.00	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,918.02270	2.91802	2,998.65590	2.99866	2,918.023	21.87	0.99	0.00	0.00	0	1,000.00	
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	1.52490	0.00152	1.14780	0.00115	1.525	26.00	0.00	0.00	0.00	0	2,000.00	
\$ / R	On 30/04/2018	Any day expiry			12.09230	12.09230	12.01140	12.01140		14.03	0.00	35,820.00		3	506.00	
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	104.32850	0.10433	129.74860	0.12975	104.329	13.30	0.26	0.00	0.00	0	400.00	
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	268.34610	0.26835	235.74520	0.23575	268.346	14.03	0.51	0.00	0.00	0	400.00	
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,720.13720	1.72014	1,799.07290	1.79907	1,720.137	17.98	0.96	0.00	0.00	0	1,000.00	
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	2.13310	0.00213	2.12170	0.00212	2.133	22.54	0.01	0.00	0.00	0	500.00	
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	2.00880	0.00201	1.79430	0.00179	2.009	24.74	0.01	0.00	0.00	0	500.00	
\$ / R	On 02/05/2018	Any day expiry			12.09560	12.09560	12.01470	12.01470		14.05	0.00	0.00	0.00	0	0.00	
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	56.86550	0.05687	73.12360	0.07312	56.866	12.96	0.16	0.00	0.00	0	2,000.00	

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\$ / R	On 02/05/2018	Any day expiry	11.80	Call	436.89370	0.43689	386.56480	0.38656	436.894	13.50	0.68	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	145.04330	0.14504	127.75310	0.12775	145.043	15.24	0.31	0.00	0	2,000.00
\$ / R	On 09/05/2018	Any day expiry			12.10730	12.10730	12.02620	12.02620		14.02	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	745.27390	0.74527	814.05510	0.81406	745.274	15.86	0.76	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,768.31130	1.76831	1,847.36630	1.84737	1,768.311	17.78	0.96	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	2.71160	0.00271	2.55170	0.00255	2.712	23.57	0.01	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.11050	12.11050	12.02950	12.02950		14.05	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.11540	12.11540	12.03430	12.03430		13.98	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	755.52070	0.75552	824.26830	0.82427	755.521	15.81	0.75	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,390.34680	2.39035	2,471.05740	2.47106	2,390.347	18.47	0.98	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	2.65630	0.00266	2.04370	0.00204	2.656	23.28	0.01	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.11700	12.11700	12.03590	12.03590		14.00	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	8.02250	0.00802	9.10930	0.00911	8.023	12.64	0.03	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	123.29050	0.12329	150.21880	0.15022	123.290	13.30	0.27	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	272.13320	0.27213	243.20590	0.24321	272.133	14.28	0.47	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.12190	12.12190	12.04070	12.04070		14.04	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	249.32300	0.24932	291.50430	0.29150	249.323	13.87	0.42	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			12.14290	12.14290	12.06170	12.06170		14.11	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,695.98900	1.69599	1,774.95400	1.77495	1,695.989	17.93	0.92	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	4.26310	0.00426	3.44570	0.00345	4.263	20.45	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	2.22910	0.00223	1.52930	0.00153	2.229	20.97	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.17190	12.17190	12.09030	12.09030		14.13	0.00	44,658,701.10	3,669	225,619.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	23.01800	0.02302	29.96340	0.02996	23.018	12.42	0.06	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	44.54030	0.04454	55.85330	0.05585	44.540	12.68	0.11	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	890.57730	0.89058	824.36650	0.82437	890.577	12.87	0.85	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	811.19660	0.81120	748.03230	0.74803	811.197	12.99	0.82	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	101.08930	0.10109	121.13550	0.12114	101.089	13.06	0.20	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	632.20040	0.63220	579.31780	0.57932	632.200	13.37	0.72	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	178.06660	0.17807	208.95560	0.20896	178.067	13.46	0.30	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	185.49980	0.18550	217.26290	0.21726	185.500	13.49	0.31	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	238.38660	0.23839	275.86620	0.27587	238.387	13.71	0.37	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	456.33080	0.45633	416.57020	0.41657	456.331	13.88	0.59	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	284.43080	0.28443	326.27020	0.32627	284.431	13.88	0.41	0.00	0	22,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	345.70520	0.34571	392.96510	0.39297	345.705	14.08	0.46	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	392.99950	0.39300	0.00000	0.00000	392.999	14.10	0.53	3,233,804.68	500	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	356.54010	0.35654	404.96220	0.40496	356.540	14.12	0.47	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	388.44010	0.38844	355.26220	0.35526	388.440	14.12	0.53	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	362.02150	0.36202	411.02450	0.41102	362.022	14.13	0.48	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	346.95860	0.34696	317.69580	0.31770	346.959	14.35	0.49	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	421.16300	0.42116	473.85400	0.47385	421.163	14.38	0.52	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	452.27800	0.45228	506.71940	0.50672	452.278	14.50	0.54	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	517.42540	0.51743	575.15750	0.57516	517.425	14.74	0.58	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	258.10250	0.25810	237.25020	0.23725	258.103	14.98	0.39	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	586.20250	0.58620	646.95020	0.64695	586.203	14.98	0.61	0.00	0	114,600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	772.04170	0.77204	838.86650	0.83887	772.042	15.59	0.69	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	940.40900	0.94041	1,010.87110	1.01087	940.409	16.08	0.75	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	145.49290	0.14549	134.94880	0.13495	145.493	16.17	0.24	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	973.59290	0.97359	1,044.64880	1.04465	973.593	16.17	0.76	0.00	0	22,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,015.52140	1.01552	1,087.28040	1.08728	1,015.521	16.29	0.77	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,118.02660	1.11803	1,191.29780	1.19130	1,118.027	16.57	0.80	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,144.03500	1.14403	1,217.64940	1.21765	1,144.035	16.63	0.80	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,231.73420	1.23173	1,306.39910	1.30640	1,231.734	16.87	0.82	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	98.02210	0.09802	91.13290	0.09113	98.022	16.98	0.17	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,373.95530	1.37396	1,449.71020	1.44971	1,373.955	17.18	0.85	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,391.91340	1.39191	1,467.84350	1.46784	1,391.913	17.21	0.85	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,409.92270	1.40992	1,486.02330	1.48602	1,409.923	17.25	0.85	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,537.27830	1.53728	1,614.45050	1.61445	1,537.278	17.49	0.87	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,638.77640	1.63878	1,716.65460	1.71665	1,638.776	17.69	0.89	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,685.27960	1.68528	1,763.44610	1.76345	1,685.280	17.77	0.89	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,694.60650	1.69461	1,772.82750	1.77283	1,694.606	17.79	0.90	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,713.28400	1.71328	1,791.61300	1.79161	1,713.284	17.83	0.90	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,722.63550	1.72264	1,801.01680	1.80102	1,722.635	17.84	0.90	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,778.90810	1.77891	1,857.58980	1.85759	1,778.908	17.95	0.91	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,873.28330	1.87328	1,952.41180	1.95241	1,873.283	18.12	0.91	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,968.31750	1.96832	2,047.83180	2.04783	1,968.318	18.30	0.92	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,111.93560	2.11194	2,191.93070	2.19193	2,111.936	18.56	0.93	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	24.67210	0.02467	23.41250	0.02341	24.672	19.06	0.05	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	19.41390	0.01941	17.80820	0.01781	19.414	19.23	0.04	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	16.73430	0.01673	15.26170	0.01526	16.734	19.27	0.03	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	10.64770	0.01065	9.51860	0.00952	10.648	19.40	0.02	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	10.17200	0.01017	9.07270	0.00907	10.172	19.42	0.02	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	9.00130	0.00900	7.97920	0.00798	9.001	19.45	0.02	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	7.96040	0.00796	7.01110	0.00701	7.960	19.49	0.02	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	6.51220	0.00651	5.67160	0.00567	6.512	19.55	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	5.84150	0.00584	5.05520	0.00506	5.841	19.58	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	5.57500	0.00558	4.81110	0.00481	5.575	19.59	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	3.71000	0.00371	3.10560	0.00311	3.710	19.71	0.01	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.91240	0.00191	1.58280	0.00158	1.912	19.71	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	1.27360	0.00127	1.04820	0.00105	1.274	19.71	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	1.20410	0.00120	0.99030	0.00099	1.204	19.71	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	1.03610	0.00104	0.85040	0.00085	1.036	19.71	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.97910	0.00098	0.80300	0.00080	0.979	19.71	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.76470	0.00076	0.62520	0.00063	0.765	19.71	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.45380	0.00045	0.36860	0.00037	0.454	19.71	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.38800	0.00039	0.31450	0.00031	0.388	19.71	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.25590	0.00026	0.20640	0.00021	0.256	19.71	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.18190	0.00018	0.14610	0.00015	0.182	19.71	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.18960	12.18960	12.10760	12.10760		14.31	0.00	0.00	0	445.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,680.09400	1.68009	1,757.92290	1.75792	1,680.094	17.72	0.88	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	6.28820	0.00629	5.19580	0.00520	6.288	19.24	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	2.81000	0.00281	2.24910	0.00225	2.810	19.26	0.01	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.19450	12.19450	12.11240	12.11240		14.27	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.20090	12.20090	12.11870	12.11870		14.31	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	338.47450	0.33847	381.96380	0.38196	338.474	14.08	0.43	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	95.76650	0.09577	89.61450	0.08961	95.766	17.31	0.15	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	83.29020	0.08329	78.20870	0.07821	83.290	17.53	0.14	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.22340	12.22340	12.14080	12.14080		14.33	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.22990	12.22990	12.14710	12.14710		14.41	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,272.48750	2.27249	2,352.82090	2.35282	2,272.488	18.51	0.92	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	6.11240	0.00611	6.74200	0.00674	6.112	18.43	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.23150	12.23150	12.14870	12.14870		14.42	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.24110	12.24110	12.15810	12.15810		14.41	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,665.08000	1.66508	1,741.50520	1.74151	1,665.080	17.43	0.84	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	11.58110	0.01158	12.47030	0.01247	11.581	19.14	0.02	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	5.80530	0.00581	6.33240	0.00633	5.805	19.18	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.25240	12.25240	12.16920	12.16920		14.41	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	503.68830	0.50369	555.17670	0.55518	503.688	14.55	0.50	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,715.94580	1.71595	1,792.58560	1.79259	1,715.946	17.47	0.85	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	10.61840	0.01062	10.48660	0.01049	10.618	19.76	0.02	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.26200	12.26200	12.17870	12.17870		14.40	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.29100	12.29100	12.20710	12.20710		14.50	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,653.04510	1.65305	1,728.29790	1.72830	1,653.045	17.21	0.81	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	24.14810	0.02415	22.63030	0.02263	24.148	20.24	0.04	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	13.55030	0.01355	12.71620	0.01272	13.550	20.24	0.02	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.31830	12.31830	12.23370	12.23370		14.50	0.00	86,228.10	7	38,400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	167.44510	0.16745	189.50730	0.18951	167.445	13.32	0.23	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	250.56180	0.25056	280.83460	0.28083	250.562	13.62	0.30	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	291.15370	0.29115	324.78500	0.32478	291.154	13.78	0.33	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	710.56450	0.71056	767.71640	0.76772	710.564	15.06	0.56	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	737.55690	0.73756	795.70180	0.79570	737.557	15.13	0.57	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	878.41790	0.87842	941.17730	0.94118	878.418	15.49	0.62	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,186.15620	1.18616	1,255.47220	1.25547	1,186.156	16.23	0.71	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	244.95390	0.24495	230.34280	0.23034	244.954	16.32	0.28	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	187.26370	0.18726	176.04390	0.17604	187.264	16.92	0.22	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	36.08250	0.03608	33.49200	0.03349	36.083	20.37	0.05	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	34.07490	0.03407	31.23350	0.03123	34.075	20.41	0.05	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	30.83970	0.03084	28.25090	0.02825	30.840	20.41	0.04	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	26.51700	0.02652	24.26970	0.02427	26.517	20.41	0.04	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.33590	12.33590	12.25090	12.25090		14.61	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,645.73590	1.64574	1,719.69590	1.71970	1,645.736	17.12	0.79	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	33.54240	0.03354	30.94480	0.03094	33.542	20.49	0.05	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	19.61920	0.01962	18.06000	0.01806	19.619	20.49	0.03	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 25/10/2018	Any day expiry											
					12.37910	12.37910	12.29310	12.29310		14.71	0.00	0.00	0	70.00	
\$ / R			On 29/10/2018	Any day expiry											
					12.38550	12.38550	12.29930	12.29930		14.70	0.00	0.00	0	225.00	
\$ / R			On 31/10/2018	Any day expiry											
					12.38870	12.38870	12.30250	12.30250		14.71	0.00	0.00	0	430.00	
\$ / R			On 31/10/2018	Any day expiry	13.80	Put	1,638.60240	1.63860	1,710.75140	1.71075	1,638.602	17.03	0.76	0.00	1,000.00
\$ / R			On 31/10/2018	Any day expiry	16.47	Call	42.49250	0.04249	39.35560	0.03936	42.493	20.42	0.05	0.00	500.00
\$ / R			On 31/10/2018	Any day expiry	17.02	Call	26.26730	0.02627	24.27500	0.02428	26.267	20.42	0.03	0.00	500.00
\$ / R			On 05/11/2018	Any day expiry											
					12.39670	12.39670	12.31030	12.31030		14.70	0.00	0.00	0	0.00	
\$ / R			On 05/11/2018	Any day expiry	11.90	Put	341.83580	0.34184	378.38910	0.37839	341.836	13.91	0.34	0.00	1,880.00
\$ / R			On 05/11/2018	Any day expiry	13.86	Put	1,687.75100	1.68775	1,760.33960	1.76034	1,687.751	17.08	0.76	0.00	1,880.00
\$ / R			On 05/11/2018	Any day expiry	16.81	Call	33.56490	0.03356	31.02440	0.03102	33.565	20.40	0.04	0.00	1,880.00
\$ / R			On 13/11/2018	Any day expiry											
					12.40950	12.40950	12.32280	12.32280		14.71	0.00	0.00	0	70.00	
\$ / R			On 16/11/2018	Any day expiry											
					12.41430	12.41430	12.32750	12.32750		14.72	0.00	0.00	0	0.00	
\$ / R			On 16/11/2018	Any day expiry	10.83	Put	68.57250	0.06857	76.50590	0.07651	68.573	13.22	0.10	0.00	51,000.00
\$ / R			On 16/11/2018	Any day expiry	11.67	Put	257.59480	0.25759	286.70310	0.28670	257.595	13.65	0.28	0.00	51,000.00
\$ / R			On 16/11/2018	Any day expiry	13.22	Call	361.57570	0.36158	340.85100	0.34085	361.576	16.06	0.35	0.00	51,000.00
\$ / R			On 30/11/2018	Any day expiry											
					12.43670	12.43670	12.34940	12.34940		14.80	0.00	0.00	0	0.00	
\$ / R			On 30/11/2018	Any day expiry	13.80	Put	1,632.80980	1.63281	1,704.11350	1.70411	1,632.810	16.95	0.74	0.00	1,000.00
\$ / R			On 30/11/2018	Any day expiry	16.70	Call	49.63130	0.04963	45.12860	0.04513	49.631	20.39	0.06	0.00	500.00
\$ / R			On 30/11/2018	Any day expiry	17.31	Call	30.40710	0.03041	27.49220	0.02749	30.407	20.39	0.04	0.00	500.00
\$ / R			On 11/12/2018	Any day expiry											
					12.45400	12.45400	12.36620	12.36620		14.79	0.00	0.00	0	0.00	
\$ / R			On 11/12/2018	Any day expiry	13.65	Put	1,507.71750	1.50772	1,577.86920	1.57787	1,507.718	16.70	0.71	0.00	20,000.00
\$ / R			On 11/12/2018	Any day expiry	15.69	Call	99.40680	0.09941	95.20840	0.09521	99.407	19.49	0.10	0.00	20,000.00
\$ / R			On 14/12/2018	Foreign Exchange Future											
					12.45870	12.45870	12.37080	12.37080		14.80	0.00	0.00	0	18,500.00	
\$ / R			On 14/12/2018	Foreign Exchange Future	11.64	Put	261.88750	0.26189	290.52260	0.29052	261.888	13.67	0.27	0.00	2,764.00
\$ / R			On 14/12/2018	Foreign Exchange Future	12.50	Call	635.76610	0.63577	599.42900	0.59943	635.766	14.88	0.52	0.00	150.00
\$ / R			On 14/12/2018	Foreign Exchange Future	12.96	Put	978.83830	0.97884	1,039.50990	1.03951	978.838	15.58	0.59	0.00	23,443.00
\$ / R			On 14/12/2018	Foreign Exchange Future	13.00	Call	465.87410	0.46587	439.49270	0.43949	465.874	15.64	0.41	0.00	2,000.00
\$ / R			On 14/12/2018	Foreign Exchange Future	13.80	Call	288.58160	0.28858	271.59300	0.27159	288.582	16.89	0.27	0.00	2,764.00
\$ / R			On 14/12/2018	Foreign Exchange Future	14.89	Call	149.28130	0.14928	141.57750	0.14158	149.281	18.21	0.15	0.00	1,000.00
\$ / R			On 14/12/2018	Foreign Exchange Future	15.95	Call	91.25100	0.09125	87.58890	0.08759	91.251	19.92	0.10	0.00	2,000.00
\$ / R			On 14/12/2018	Foreign Exchange Future	17.24	Call	37.37630	0.03738	33.73560	0.03374	37.376	20.32	0.04	0.00	23,443.00
\$ / R			On 31/12/2018	Any day expiry											
					12.48500	12.48500	12.39640	12.39640		14.86	0.00	0.00	0	0.00	
\$ / R			On 31/12/2018	Any day expiry	13.80	Put	1,627.13410	1.62713	1,697.34530	1.69735	1,627.134	16.84	0.72	0.00	1,000.00
\$ / R			On 31/12/2018	Any day expiry	16.93	Call	55.30860	0.05531	49.32850	0.04933	55.309	20.23	0.06	0.00	500.00
\$ / R			On 31/12/2018	Any day expiry	17.58	Call	33.98960	0.03399	30.03910	0.03004	33.990	20.23	0.04	0.00	500.00
\$ / R			On 13/02/2019	Any day expiry											
					12.55300	12.55300	12.46280	12.46280		14.93	0.00	0.00	0	70.00	
\$ / R			On 18/03/2019	Foreign Exchange Future											
					12.60360	12.60360	12.51300	12.51300		15.01	0.00	2,520,720.00	200	400.00	
\$ / R			On 14/06/2019	Foreign Exchange Future											
					12.73650	12.73650	12.64860	12.64860		15.33	0.00	0.00	0	869.00	
\$ / R			On 13/12/2019	Foreign Exchange Future											
					13.01140	13.01140	12.92910	12.92910		15.67	0.00	0.00	0	0.00	
\$ / R			On 13/12/2019	Foreign Exchange Future	20.00	Call	104.12670	0.10413	99.91790	0.09992	104.127	20.29	0.07	0.00	2,000.00
\$ / R			On 12/06/2020	Foreign Exchange Future											
					13.33030	13.33030	13.24050	13.24050		16.22	0.00	0.00	0	0.00	
\$ / R			On 28/07/2020	Any day expiry											
					13.42050	13.42050	13.32580	13.32580		16.36	0.00	0.00	0	84,000.00	
\$ / R			On 14/09/2020	Foreign Exchange Future											
					13.51460	13.51460	13.41470	13.41470		16.52	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 MAXI	On 19/03/2018	Foreign Exchange Future		12.01940	12.01940		11.93980	11.93980		13.72	0.00	180,291.00	15	457.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		12.17190	12.17190		12.09030	12.09030		14.13	0.00	60,859.50	5	133.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		12.31830	12.31830		12.23370	12.23370		14.50	0.00	61,591.50	5	45.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		12.45870	12.45870		12.37080	12.37080		14.80	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		12.73650	12.73650		12.64860	12.64860		15.33	0.00	0.00	0	0.00
£ / R	On 15/03/2018	Any day expiry		16.54160	16.54160		16.40480	16.40480		22.40	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future		16.55380	16.55380		16.41680	16.41680		21.59	0.00	41,103,085.40	2,483	191,422.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	591.88120	0.59188	714.44490	0.71444	591.881	22.20	0.70	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	3.50230	0.00350	4.87960	0.00488	3.502	27.40	0.01	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	1.05860	0.00106	2.18350	0.00218	1.059	32.72	0.00	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry		16.69130	16.69130		16.55170	16.55170		20.08	0.00	0.00	0	9.00
£ / R	On 18/06/2018	Foreign Exchange Future		16.83460	16.83460		16.69400	16.69400		19.93	0.00	6,733,840.00	400	14,867.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	1,140.79890	1.14080	1,254.70420	1.25470	1,140.799	20.48	0.62	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	61.83870	0.06184	72.25980	0.07226	61.839	22.94	0.07	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.10270	17.10270		16.95840	16.95840		19.26	0.00	0.00	0	13,662.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.36430	17.36430		17.21630	17.21630		18.79	0.00	0.00	0	898.00
£ / R	On 18/03/2019	Foreign Exchange Future		17.64200	17.64200		17.49120	17.49120		18.52	0.00	0.00	0	951.00
£ / R	On 14/06/2019	Foreign Exchange Future		17.89940	17.89940		17.75240	17.75240		18.37	0.00	0.00	0	3,115.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.11413	0.11413		0.11182	0.11182		15.89	0.00	2,853.30	25	8,286.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11634	0.11634		0.11399	0.11399		15.97	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11852	0.11852		0.11612	0.11612		14.00	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12797	0.12797		0.12551	0.12551		21.29	0.00	0.00	0	0.00
€ / R	On 15/03/2018	Any day expiry		14.79460	14.79460		14.53530	14.53530		13.37	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		14.80720	14.80720		14.54760	14.54760		13.00	0.00	122,529,580.00	8,275	123,829.00
€ / R	On 19/03/2018	Foreign Exchange Future	14.45	Put	50.86410	0.05086	123.57430	0.12357	50.864	13.83	0.20	0.00	0	10,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	14.62	Put	92.66720	0.09267	207.10500	0.20710	92.667	13.43	0.33	0.00	0	10,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	320.98880	0.32099	534.42870	0.53443	320.989	13.48	0.71	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	358.75040	0.35875	579.00310	0.57900	358.750	13.57	0.74	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	1.34870	0.00135	0.80070	0.00080	1.349	20.05	0.01	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	0.37000	0.00037	0.25850	0.00026	0.370	21.87	0.00	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		14.84110	14.84110		14.58140	14.58140		13.00	0.00	0.00	0	3.00
€ / R	On 11/04/2018	Any day expiry		14.88950	14.88950		14.62710	14.62710		12.92	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry		14.94900	14.94900		14.68550	14.68550		12.91	0.00	0.00	0	16.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.10140	15.10140		14.83640	14.83640		13.13	0.00	11,371,354.20	753	29,347.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	18.00900	0.01801	31.06440	0.03106	18.009	12.23	0.04	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	30.99360	0.03099	57.49800	0.05750	30.994	11.93	0.07	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	54.70470	0.05470	93.09180	0.09309	54.705	12.05	0.11	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	102.56180	0.10256	164.66840	0.16467	102.562	12.21	0.18	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	519.47640	0.51948	692.78660	0.69279	519.476	13.40	0.54	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	251.53900	0.25154	189.37640	0.18938	251.539	14.08	0.34	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,446.03930	1.44604	1,683.65320	1.68365	1,446.039	15.42	0.83	0.00	0	6,460.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	12.98410		0.01298		13.87050	0.01387	12.984	18.81	0.02	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	3.99240		0.00399		2.84570	0.00285	3.992	22.44	0.01	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.39170		15.39170		15.12000	15.12000		13.46	0.00	3,847,925.00	250	45,432.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	50.88560		0.05089		59.54880	0.05955	50.886	12.77	0.08	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	148.67770		0.14868		208.27040	0.20827	148.678	12.32	0.19	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	900.61140		0.90061	1,088.58870	1.08859	900.611	14.04	0.59	0.00	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	233.77110		0.23377	190.01720	0.19002	233.771	15.23	0.24	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	31.02630		0.03103	31.30470	0.03130	31.026	17.84	0.04	0.00	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.67970		15.67970		15.40110	15.40110		13.72	0.00	0.00	0	2,971.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.98350		15.98350		15.69800	15.69800		13.90	0.00	0.00	0	1,091.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.22350		16.22350		15.94000	15.94000		14.17	0.00	0.00	0	3,542.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.60000		93.60000		93.27000	93.27000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.54000		90.54000		90.20000	90.20000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.24000		89.24000		88.88000	88.88000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.37000		91.37000		91.01000	91.01000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.14000		95.14000		94.78000	94.78000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			93.66000		93.66000		93.30000	93.30000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			95.69000		95.69000		95.32000	95.32000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			99.39000		99.39000		99.02000	99.02000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			99.69000		99.69000		99.32000	99.32000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			94.85000		94.85000		94.46000	94.46000			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.72000		99.72000		99.72000	99.72000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.89000		99.89000		99.89000	99.89000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.02000		100.02000		100.02000	100.02000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.45000		100.45000		100.43000	100.43000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.45000		99.45000		99.41000	99.41000			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			98.49000		98.49000		98.48000	98.48000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.83000		98.83000		98.81000	98.81000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.20000		99.20000		99.17000	99.17000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.53000		99.53000		99.47000	99.47000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.87000		99.87000		99.80000	99.80000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.76000		100.76000		100.67000	100.67000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.44000		98.44000		98.34000	98.34000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.80000		95.80000		95.65000	95.65000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.98000		94.98000		94.82000	94.82000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.12000		94.12000		93.95000	93.95000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.23000		94.23000		94.06000	94.06000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.38000		96.38000		96.20000	96.20000			0.00	0.00	0	51.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 15/03/2022	Interest Rate Swap	96.46000	96.46000	96.46000	96.28000	96.28000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.59000	97.59000	97.59000	97.40000	97.40000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.74000	99.74000	99.74000	99.55000	99.55000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.93000	100.93000	100.93000	100.74000	100.74000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.96000	95.96000	95.96000	95.76000	95.76000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	588.46500	588.46500	588.46500	589.24800	589.24800				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	688.08800	688.08800	688.08800	690.08600	690.08600				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	626.18200	626.18200	626.18200	629.05000	629.05000				0.00	0.00	0	814.00
AU\$ / R	On 15/03/2018	Any day expiry	9.30230	9.30230	9.30230	9.22950	9.22950			12.20	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.30800	9.30800	9.30800	9.23500	9.23500			11.98	0.00	2,327,000.00	250	6,582.00
AU\$ / R	On 29/03/2018	Any day expiry	9.32220	9.32220	9.32220	9.24860	9.24860			12.05	0.00	0.00	0	46.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.42920	9.42920	9.42920	9.35450	9.35450			12.22	0.00	2,621,317.60	278	5,736.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.54860	9.54860	9.54860	9.47180	9.47180			12.57	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.66500	9.66500	9.66500	9.58570	9.58570			13.13	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.89770	9.89770	9.89770	9.81860	9.81860			13.08	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.32960	9.32960	9.32960	9.29300	9.29300			13.24	0.00	932,960.00	100	600.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.46580	9.46580	9.46580	9.42790	9.42790			13.25	0.00	0.00	0	430.00
CF CANDO CAHB	On 28/03/2018	Can-Do Future	37.99230	37.99230	37.99230	26.13940	26.13940				0.00	0.00	0	0.00
CF CANDO CAHC	On 28/03/2018	Can-Do Future	19.23510	19.23510	19.23510	15.12600	15.12600				0.00	0.00	0	0.00
CF CANDO CAHE	On 28/03/2018	Can-Do Future	767.52530	767.52530	767.52530	576.99460	576.99460				0.00	0.00	0	0.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.84910	12.84910	12.84910	12.62300	12.62300			12.29	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.11800	13.11800	13.11800	12.88680	12.88680			12.62	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.38380	13.38380	13.38380	13.14720	13.14720			13.08	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.43790	14.43790	14.43790	14.19240	14.19240			14.16	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.89240	1.89240	1.89240	1.87520	1.87520			13.06	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.90640	1.90640	1.90640	1.88880	1.88880			13.16	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.92040	1.92040	1.92040	1.90230	1.90230			13.47	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.96110	1.96110	1.96110	1.94220	1.94220			14.36	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.00760	2.00760	2.00760	1.97280	1.97280			14.20	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.04850	2.04850	2.04850	2.01280	2.01280			14.36	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.08990	2.08990	2.08990	2.05360	2.05360			14.72	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.28880	2.28880	2.28880	2.25170	2.25170			15.58	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
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.47955		78.57442		10.40378	79.05183			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.56906		80.02842		10.49082	80.51401			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	10.61474		82.04283		10.53892	82.59891			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.70029		83.56085		10.62208	84.12652			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	623.90900		623.90900		626.45500	626.45500			0.00	0.00	0	617.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.53580		1.53580		1.52610	1.52610		14.23	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.55920		1.55920		1.54930	1.54930		14.01	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.58070		1.58070		1.57070	1.57070		14.76	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.69440		1.69440		1.68530	1.68530		15.69	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	132.51519		132.51519		133.10676	133.10676			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	133.59308		133.59308		134.19492	134.19492			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	100.12488		100.12488		100.41953	100.41953			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	101.98233		101.98233		102.28177	102.28177			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	103.48694		103.48694		103.74984	103.74984			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	105.40667		105.40667		105.67397	105.67397			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	124.77636		124.77636		127.14824	127.14824			0.00	0.00	0	8,991.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2038	On 02/08/2018	Bond Future	125.53799		125.53799		127.95342	127.95342			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	117.27395		117.27395		118.89978	118.89978			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	119.44953		119.44953		121.10492	121.10492			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	124.52795		124.52795		126.70096	126.70096			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future	125.10528		125.10528		127.31781	127.31781			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	251.96600		251.96600		253.89000	253.89000			0.00	0.00	0	1,129.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	6.97000		93.03000		6.97000	93.03000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	6.93000		93.07000		6.93000	93.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.88000		93.12000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.76000		93.24000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.79000		93.21000		6.74000	93.26000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.84000		93.16000		6.78000	93.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.90000		93.10000		6.84000	93.16000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.11840		0.11840		0.11750	0.11750			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.11800		0.11800		0.11710	0.11710			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11760		0.11760		0.11620	0.11620			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11290		0.11290		0.11260	0.11260			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.54360		1.54360		1.51640	1.51640		14.46	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.56870		1.56870		1.54090	1.54090		13.93	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.59360		1.59360		1.56550	1.56550			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.66520		1.66520		1.63740	1.63740		13.71	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	8.69990		8.69990		8.62410	8.62410		13.26	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.80650		8.80650		8.72890	8.72890		13.44	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	8.91260		8.91260		8.83240	8.83240		13.78	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.52620		9.52620		9.45020	9.45020		14.36	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.24980		1.24980		1.24030	1.24030			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.25750		1.25750		1.24970	1.24970			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.26470		1.26470		1.25750	1.25750			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.34500		1.34500		1.34030	1.34030			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future	1.37730		1.37730		1.37500	1.37500			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future	1.38310		1.38310		1.38080	1.38080			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future	1.38840		1.38840		1.38620	1.38620			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			1.23190		1.23190		1.21840	1.21840			0.00	0.00	0	190.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.24070		1.24070		1.22710	1.22710			0.00	62,035.00	50	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24950		1.24950		1.23590	1.23590			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			8.76180		8.76180	0.11383	8.94300	8.94300		15.05	0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future	9.07	Call	200.18410		0.02002	0.11383	660.44110	0.06604	200.184	14.75	0.14	0.00	0	11,700.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.59580		8.59580	0.11383	8.77290	8.77290		15.82	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	4,666.64310		0.46666	0.11383	3,685.82360	0.36858	4,666.643	15.64	0.64	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.43730		8.43730	0.11383	8.61160	8.61160		16.46	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.19215		118.03314		8.14607	118.34009		6.39	0.00	4,485,259.32	38	200,307.00
R186	On 03/05/2018	Bond Future	7.85	Call	384.40000		0.38440		466.32000	0.46632	384.400	6.13	0.23	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.00	Call	688.91000		0.68891		809.14000	0.80914	688.910	6.29	0.34	0.00	0	7.00
R186	On 03/05/2018	Bond Future	8.35	Put	839.16000		0.83916		740.94000	0.74094	839.160	6.70	0.37	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	732.42000		0.73242		644.70000	0.64470	732.420	6.76	0.33	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.40	Call	2,103.64000		2.10364		2,322.87000	2.32287	2,103.640	6.76	0.67	0.00	0	7.00
R186	On 03/05/2018	Bond Future	8.50	Put	552.74000		0.55274		483.77000	0.48377	552.740	6.89	0.27	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	188.99000		0.18899		162.84000	0.16284	188.990	7.33	0.11	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,098.72000		7.09872		7,400.38000	7.40038	7,098.720	7.65	0.98	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	3.93000		0.00393		3.25000	0.00325	3.930	7.65	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	3.31000		0.00331		2.74000	0.00274	3.310	7.65	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.22264		114.91698		8.17467	115.22874		6.88	0.00	0.00	0	191.00
R186	On 02/08/2018	Bond Future	7.50	Call	386.92000		0.38692		443.53000	0.44353	386.920	6.26	0.16	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,145.68000		2.14568		2,319.05000	2.31905	2,145.680	6.93	0.52	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.24921		117.07432		8.19899	117.39262		6.85	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,750.14000		1.75014		1,884.86000	1.88486	1,750.140	6.68	0.40	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,400.98000		3.40098		3,596.75000	3.59675	3,400.980	7.08	0.59	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	926.78000		0.92678		864.74000	0.86474	926.780	7.69	0.21	0.00	0	5,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			306.22524		306.22524		306.52696	306.52696			0.00	0.00	0	2,388.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			236.33441		236.33441		238.78818	238.78818		4.60	0.00	0.00	0	23,064.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.52118		102.34620		7.47937	102.51362		4.03	0.00	0.00	0	66,472.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.22000		0.00022		0.18000	0.00018	0.220	4.72	0.00	0.00	0	2,500.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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			8.65873		97.32909		8.60793	97.68774		8.61	0.00	0.00	0	90,411.00
R2030	On 02/08/2018	Bond Future			8.70076		95.12444		8.64827	95.48894		9.32	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,673.83000		1.67383		1,838.60000	1.83860	1,673.830	9.21	0.42	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,164.30000		3.16430		3,397.29000	3.39729	3,164.300	9.76	0.61	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	708.95000		0.70895		647.62000	0.64762	708.950	10.59	0.19	0.00	0	7,850.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future			8.86934		95.94970		8.81866	96.33735		9.75	0.00	0.00	0	61,957.00
R2032	On 02/08/2018	Bond Future			8.91142		97.72513		8.85920	98.11922		10.10	0.00	0.00	0	2.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.04925		100.15036		8.97311	100.79786		13.54	0.00	0.00	0	66,773.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,234.19000		1.23419		1,483.77000	1.48377	1,234.190	13.78	0.34	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	1,491.15000		1.49115		1,281.01000	1.28101	1,491.150	13.66	0.37	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			9.09251		102.00366		9.01413	102.66233		14.29	0.00	0.00	0	3.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future			9.14763		96.49964		9.07666	97.10556		11.19	0.00	0.00	0	48,380.00
R2037	On 02/08/2018	Bond Future			9.19566		94.02933		9.12263	94.64568		12.13	0.00	0.00	0	731.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.26921		104.05972		6.25777	104.06666		0.35	0.00	0.00	0	22,162.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.19730		100.54517		9.12635	101.20123		11.81	0.00	0.00	0	40,145.00
R2040	On 03/05/2018	Bond Future	8.50	Call	154.14000		0.15414		218.54000	0.21854	154.140	10.91	0.08	0.00	0	750.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,184.60000		1.18460		1,455.34000	1.45534	1,184.600	11.81	0.36	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	7,255.64000		7.25564		7,857.68000	7.85768	7,255.640	14.10	0.90	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.24482		97.89935		9.17186	98.56672		12.80	0.00	0.00	0	420.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.24150		97.52182		9.16549	98.23878		12.51	0.00	0.00	0	23,703.00
R2044	On 02/08/2018	Bond Future			9.28781		94.94521		9.20970	95.67469		13.57	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future			9.20724		96.99077		9.14142	97.63399		13.07	0.00	0.00	0	91,404.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			6.67239		103.15695		6.64875	103.19438		1.04	0.00	7,943,085.15	77	25,672.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.04654		99.92645		7.01400	100.01006		2.19	0.00	0.00	0	35,989.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			9.04793		76.06024		8.97191	76.60709		11.70	0.00	3,879,072.24	51	80,653.00
R209	On 03/05/2018	Bond Future	8.95	Call	1,158.23000		1.15823		1,423.68000	1.42368	1,158.230	11.82	0.43	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,092.17000		2.09217		2,453.25000	2.45325	2,092.170	12.37	0.61	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	2,603.69000		2.60369		3,001.48000	3.00148	2,603.690	12.62	0.68	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	539.73000		0.53973		436.87000	0.43687	539.730	13.01	0.22	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	5,042.18000		5.04218		5,536.71000	5.53671	5,042.180	13.66	0.88	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	241.40000		0.24140		191.67000	0.19167	241.400	13.71	0.11	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	118.17000		0.11817		92.23000	0.09223	118.170	14.01	0.06	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	51.07000		0.05107		38.95000	0.03895	51.070	14.01	0.03	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	5.28000		0.00528		3.83000	0.00383	5.280	14.01	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.08796		77.46766		9.00991	78.02407		12.17	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	9.66	Call	5,042.26000		5.04226		5,466.10000	5.46610	5,042.260	13.58	0.74	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	456.60000		0.45660		395.50000	0.39550	456.600	14.02	0.13	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	120.16000		0.12016		101.06000	0.10106	120.160	14.02	0.04	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.12713		75.77316		9.04683	76.34045		12.75	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			187.39411		187.39411		188.21964	188.21964			0.00	0.00	0	2,159.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			155.36932		155.36932		155.42568	155.42568			0.00	0.00	0	4,755.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			8.75041		87.96781		8.69967	88.31950		9.46	0.00	0.00	0	45,747.00
R213	On 02/08/2018	Bond Future			8.78773		89.59564		8.73545	89.95319		9.85	0.00	0.00	0	1.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R214	On 03/05/2018	Bond Future	9.17184		75.83687		9.09586	76.41413		12.62	0.00	0.00	0	47,218.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	22,160.58000		22,160.58000		21,854.47000	21,854.47000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	9.09300		9.09300		8.99450	8.99450		12.20	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.22630		9.22630		9.12530	9.12530		12.50	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.35860		9.35860		9.25450	9.25450		12.77	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.05640		10.05640		9.95250	9.95250		13.59	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.13530		3.13530		3.11530	3.11530		11.44	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.09300		3.09300		3.07210	3.07210		12.00	0.00	0.00	0	6,380.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.05050		3.05050		3.02880	3.02880		12.47	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.01520		3.01520		2.99590	2.99590		13.54	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.22800		1.22800		1.21700	1.21700			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.21080		1.21080		1.20010	1.20010			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.19270		1.19270		1.18210	1.18210			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640		1.21640		1.21640	1.21640			0.00	0.00	0	0.00

<b>Total for Derivatives :</b>												<b>2,667,873,315.49</b>	<b>217,948</b>	<b>7 106 004.00</b>
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<b>Grand Total:</b>												<b>2,667,873,315.49</b>	<b>217,948</b>	<b>7 106 004.00</b>
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