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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/03/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 09/03/2018	Any day expiry	11.76210	11.76210		11.89550	11.89550		14.71	0.00	0.00	0	0.00	
\$ / R	On 09/03/2018	Any day expiry	11.80	Call	48.72870	0.04873	136.75160	0.13675	48.729	15.48	0.41	0.00	0	20,000.00
\$ / R	On 15/03/2018	Any day expiry	11.77320		11.77320	11.77320	11.90650	11.90650	13.50	0.00	0.00	0	6,178.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	11.78010		11.78010	11.91360	11.91360		13.05	0.00	1,873,459,983.60	159,036	809,776.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	11.45	Put	23.39340	0.02339	12.76190	0.01276	23.393	14.26	0.14	0.00	0	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	30.63100	0.03063	17.29940	0.01730	30.631	14.06	0.18	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	50.99160	0.05099	30.52750	0.03053	50.992	13.66	0.27	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.67	Put	71.06570	0.07107	44.00520	0.04401	71.066	13.37	0.35	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.68	Put	74.38780	0.07439	46.26730	0.04627	74.388	13.33	0.36	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.72	Put	88.90310	0.08890	56.23940	0.05624	88.903	13.17	0.41	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	127.54220	0.12754	81.04520	0.08105	127.542	13.22	0.52	0.00	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	256.24420	0.25624	174.14720	0.17415	256.244	13.86	0.75	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	264.07410	0.26407	180.49600	0.18050	264.074	13.90	0.76	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	435.80620	0.43581	327.94830	0.32795	435.806	14.58	0.90	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	482.02590	0.48203	369.77600	0.36978	482.026	14.75	0.92	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	586.55610	0.58656	466.67450	0.46667	586.556	15.17	0.95	0.00	0	20,880.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Future	12.40	Put	625.55520	0.62556	503.22990	0.50323	625.555	15.49	0.96	0.00	0	2,500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.47	Call	4.28990	0.00429	12.08520	0.01209	4.290	16.05	0.03	0.00	0	750.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.50	Put	723.72410	0.72372	596.86890	0.59687	723.724	16.29	0.97	0.00	0	25,380.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.55	Call	3.17230	0.00317	8.60900	0.00861	3.172	16.70	0.02	0.00	0	2,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Put	921.77540	0.92178	791.27980	0.79128	921.775	17.90	0.99	0.00	0	2,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Call	1.87540	0.00188	4.87980	0.00488	1.875	17.90	0.01	0.00	0	11,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.82	Put	1,041.17750	1.04118	909.57020	0.90957	1,041.178	18.86	0.99	0.00	0	10,323.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.94	Put	1,160.79770	1.16080	1,028.50470	1.02850	1,160.798	19.83	0.99	0.00	0	5,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	12.95	Call	0.87240	0.00087	2.03610	0.00204	0.872	19.91	0.01	0.00	0	13,200.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Call	0.70240	0.00070	1.72930	0.00173	0.702	20.13	0.01	0.00	0	41,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Put	1,220.60240	1.22060	1,088.12930	1.08813	1,220.602	20.13	1.00	0.00	0	80,146.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Call	0.30080	0.00030	0.82950	0.00083	0.301	21.04	0.00	0.00	0	1,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Put	1,420.20080	1.42020	1,287.22950	1.28723	1,420.201	21.04	1.00	0.00	0	373.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.22	Put	1,440.17690	1.44018	1,307.16320	1.30716	1,440.177	21.13	1.00	0.00	0	15,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.25	Put	1,470.14460	1.47014	1,337.07380	1.33707	1,470.145	21.26	1.00	0.00	0	2,478.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.32	Put	1,540.08390	1.54008	1,406.90470	1.40690	1,540.084	21.58	1.00	0.00	0	7,500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.35	Call	0.16290	0.00016	0.44620	0.00045	0.163	21.72	0.00	0.00	0	2,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.38	Put	1,600.04450	1.60004	1,466.79480	1.46679	1,600.045	21.85	1.00	0.00	0	2,500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.40	Put	1,620.03340	1.62003	1,486.76390	1.48676	1,620.033	21.94	1.00	0.00	0	7,500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Put	1,719.99020	1.71999	1,586.64320	1.58664	1,719.990	22.40	1.00	0.00	0	17,750.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Call	0.09020	0.00009	0.24320	0.00024	0.090	22.40	0.00	0.00	0	35,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.60	Put	1,819.96160	1.81996	1,686.56360	1.68656	1,819.962	22.85	1.00	0.00	0	98,694.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.66	Call	0.04920	0.00005	0.12940	0.00013	0.049	23.12	0.00	0.00	0	10,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.70	Call	0.04250	0.00004	0.11080	0.00011	0.043	23.30	0.00	0.00	0	25,150.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.74	Put	1,959.93670	1.95994	1,826.49510	1.82650	1,959.937	23.48	1.00	0.00	0	20,880.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.76	Call	0.03420	0.00003	0.08810	0.00009	0.034	23.57	0.00	0.00	0	4,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.79	Call	0.03070	0.00003	0.07860	0.00008	0.031	23.71	0.00	0.00	0	2,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.84	Put	2,059.92570	2.05993	1,926.46510	1.92647	2,059.926	23.94	1.00	0.00	0	1,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.91	Put	2,129.92020	2.12992	1,996.45020	1.99645	2,129.920	24.25	1.00	0.00	0	7,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Call	0.01880	0.00002	0.04670	0.00005	0.019	24.34	0.00	0.00	0	100.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Put	2,149.91880	2.14992	2,016.44670	2.01645	2,149.919	24.34	1.00	0.00	0	10,323.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.95	Put	2,169.91760	2.16992	2,036.44340	2.03644	2,169.918	24.44	1.00	0.00	0	1,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.98	Put	2,199.91590	2.19992	2,066.43890	2.06644	2,199.916	24.57	1.00	0.00	0	200.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.00	Call	0.01490	0.00001	0.03620	0.00004	0.015	24.66	0.00	0.00	0	10,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.02	Call	0.01390	0.00001	0.03370	0.00003	0.014	24.75	0.00	0.00	0	55.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.05	Put	2,269.91260	2.26991	2,136.43020	2.13643	2,269.913	24.89	1.00	0.00	0	500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.07	Call	0.01180	0.00001	0.02820	0.00003	0.012	24.98	0.00	0.00	0	100.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.12	Call	0.01190	0.00001	0.02360	0.00002	0.012	25.46	0.00	0.00	0	4,951.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.16	Put	2,379.91450	2.37991	2,246.42050	2.24642	2,379.915	26.14	1.00	0.00	0	750.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.18	Put	2,399.91600	2.39992	2,266.41920	2.26642	2,399.916	26.48	1.00	0.00	0	41,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.20	Call	0.01760	0.00002	0.01790	0.00002	0.018	26.82	0.00	0.00	0	73.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.22	Put	2,439.91930	2.43992	2,306.41670	2.30642	2,439.919	27.16	1.00	0.00	0	2,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.44	Call	0.04630	0.00005	0.00300	0.00000	0.046	30.91	0.00	0.00	0	10,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.45	Call	0.04790	0.00005	0.00270	0.00000	0.048	31.08	0.00	0.00	0	17,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,709.95490	2.70995	2,576.40170	2.57640	2,709.955	31.77	1.00	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	0.05680	0.00006	0.00150	0.00000	0.057	31.94	0.00	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,719.95680	2.71996	2,586.40150	2.58640	2,719.957	31.94	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,739.96060	2.73996	2,606.40120	2.60640	2,739.961	32.28	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	0.06470	0.00006	0.00100	0.00000	0.065	32.62	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	0.07100	0.00007	0.00070	0.00000	0.071	33.13	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	0.07780	0.00008	0.00050	0.00000	0.078	33.64	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	0.11850	0.00012	0.00010	0.00000	0.118	36.20	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	0.15610	0.00016	0.00000	0.00000	0.156	38.08	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	0.17150	0.00017	0.00000	0.00000	0.171	38.76	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	0.17550	0.00018	0.00000	0.00000	0.176	38.93	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	0.21440	0.00021	0.00000	0.00000	0.214	40.47	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	0.26910	0.00027	0.00000	0.00000	0.269	42.34	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	0.35730	0.00036	0.00000	0.00000	0.357	44.90	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	0.24840	0.00025	0.00000	0.00000	0.248	45.58	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	0.22260	0.00022	0.00000	0.00000	0.223	45.58	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.18360	0.00018	0.00000	0.00000	0.184	45.58	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.13140	0.00013	0.00000	0.00000	0.131	45.58	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.05430	0.00005	0.00000	0.00000	0.054	45.58	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.03400	0.00003	0.00000	0.00000	0.034	45.58	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.78540	11.78540	11.91890	11.91890		13.28	0.00	0.00	0	30,000.00
\$ / R	On 28/03/2018	Any day expiry			11.79580	11.79580	11.92960	11.92960		13.63	0.00	591,323,200.00	50,000	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.66	Call	231.45590	0.23146	328.97560	0.32898	231.456	13.42	0.64	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.85	Call	134.48800	0.13449	0.00000	0.00000	134.488	13.83	0.45	269,016,315.00	50,000	50,000.00
\$ / R	On 29/03/2018	Any day expiry			11.79750	11.79750	11.93140	11.93140		13.71	0.00	0.00	0	1,199.00
\$ / R	On 29/03/2018	Any day expiry	11.73	Put	128.42490	0.12842	0.00000	0.00000	128.425	13.57	0.43	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.76	Put	142.75850	0.14276	96.40520	0.09641	142.759	13.63	0.46	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.83	Call	147.89670	0.14790	0.00000	0.00000	147.897	13.83	0.48	1,410,561.31	252	252.00
\$ / R	On 29/03/2018	Any day expiry	11.87	Call	132.06130	0.13206	205.41700	0.20542	132.061	13.99	0.44	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	2.95480	0.00295	6.87400	0.00687	2.955	17.83	0.02	0.00	0	4,000.00
\$ / R	On 06/04/2018	Any day expiry			11.81150	11.81150	11.94560	11.94560		13.74	0.00	544,452,400.00	46,000	20,000.00
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	300.13320	0.30013	403.41960	0.40342	300.133	13.36	0.68	0.00	0	120,000.00
\$ / R	On 06/04/2018	Any day expiry	12.00	Call	120.25680	0.12026	180.03600	0.18004	120.257	14.49	0.36	0.00	0	100,000.00
\$ / R	On 16/04/2018	Any day expiry			11.82810	11.82810	11.96250	11.96250		13.82	0.00	0.00	0	54.00
\$ / R	On 24/04/2018	Any day expiry			11.84110	11.84110	11.97580	11.97580		13.86	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.84270	11.84270	11.97750	11.97750		13.88	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,158.68970	3.15869	3,024.19910	3.02420	3,158.690	23.94	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.57790	0.00058	0.95850	0.00096	0.578	26.34	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			11.85080	11.85080	11.98580	11.98580		13.81	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	179.06430	0.17906	136.22130	0.13622	179.064	13.56	0.39	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	164.10950	0.16411	221.60420	0.22160	164.110	14.60	0.37	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,954.31670	1.95432	1,822.96070	1.82296	1,954.317	18.26	0.98	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	1.64600	0.00165	1.96460	0.00196	1.646	24.49	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.94580	0.00095	1.52090	0.00152	0.946	25.43	0.00	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 02/05/2018	Any day expiry										
					11.85410	11.85410	11.98910	11.98910		13.83	0.00	0.00	0	0.00
\$ / R	11.50	Put	On 02/05/2018	Any day expiry	106.48800	0.10649	77.88790	0.07789	106.488	13.24	0.27	0.00	0	2,000.00
\$ / R	11.80	Call	On 02/05/2018	Any day expiry	284.27380	0.28427	368.81750	0.36882	284.274	13.75	0.54	0.00	0	2,000.00
\$ / R	12.50	Call	On 02/05/2018	Any day expiry	83.93320	0.08393	117.66710	0.11767	83.933	15.82	0.21	0.00	0	2,000.00
\$ / R			On 09/05/2018	Any day expiry	11.86540	11.86540	12.00060	12.00060		13.81	0.00	0.00	0	0.00
\$ / R	12.74	Put	On 09/05/2018	Any day expiry	939.82870	0.93983	830.76640	0.83077	939.829	16.36	0.84	0.00	0	1,880.00
\$ / R	13.86	Put	On 09/05/2018	Any day expiry	2,001.40550	2.00141	1,870.85710	1.87086	2,001.405	17.94	0.98	0.00	0	1,880.00
\$ / R	15.63	Call	On 09/05/2018	Any day expiry	1.37190	0.00137	2.26800	0.00227	1.372	24.20	0.00	0.00	0	1,880.00
\$ / R			On 11/05/2018	Any day expiry	11.86860	11.86860	12.00380	12.00380		13.84	0.00	0.00	0	70.00
\$ / R			On 14/05/2018	Any day expiry	11.87340	11.87340	12.00860	12.00860		13.78	0.00	0.00	0	0.00
\$ / R	12.75	Put	On 14/05/2018	Any day expiry	948.56670	0.94857	840.46920	0.84047	948.567	16.30	0.83	0.00	0	11,000.00
\$ / R	14.50	Put	On 14/05/2018	Any day expiry	2,629.94470	2.62994	2,495.54360	2.49554	2,629.945	19.43	0.99	0.00	0	11,000.00
\$ / R	15.76	Call	On 14/05/2018	Any day expiry	1.25360	0.00125	2.07870	0.00208	1.254	23.66	0.00	0.00	0	11,000.00
\$ / R			On 15/05/2018	Any day expiry	11.87500	11.87500	12.01020	12.01020		13.80	0.00	0.00	0	0.00
\$ / R	10.90	Put	On 15/05/2018	Any day expiry	18.61600	0.01862	11.43780	0.01144	18.616	12.98	0.06	0.00	0	1,000.00
\$ / R	11.70	Put	On 15/05/2018	Any day expiry	200.30970	0.20031	156.84000	0.15684	200.310	13.56	0.39	0.00	0	1,000.00
\$ / R	12.20	Call	On 15/05/2018	Any day expiry	175.64450	0.17564	229.22730	0.22923	175.645	14.82	0.35	0.00	0	1,000.00
\$ / R			On 18/05/2018	Any day expiry	11.87970	11.87970	12.01500	12.01500		13.85	0.00	0.00	0	0.00
\$ / R	12.00	Put	On 18/05/2018	Any day expiry	368.01420	0.36801	300.16820	0.30017	368.014	14.28	0.55	0.00	0	51,000.00
\$ / R			On 31/05/2018	Any day expiry	11.90030	11.90030	12.03590	12.03590		13.94	0.00	0.00	0	181.00
\$ / R	13.80	Put	On 31/05/2018	Any day expiry	1,920.96490	1.92096	1,794.76360	1.79476	1,920.965	18.09	0.95	0.00	0	1,000.00
\$ / R	15.43	Call	On 31/05/2018	Any day expiry	2.55200	0.00255	3.48480	0.00348	2.552	21.17	0.01	0.00	0	500.00
\$ / R	15.89	Call	On 31/05/2018	Any day expiry	1.04410	0.00104	1.70690	0.00171	1.044	21.21	0.00	0.00	0	500.00
\$ / R			On 18/06/2018	Foreign Exchange Future	11.92850	11.92850	12.06480	12.06480		14.10	0.00	1,622,657,712.00	136,032	347,884.00
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future	42.24380	0.04224	31.22110	0.03122	42.244	12.55	0.11	0.00	0	60,750.00
\$ / R	11.20	Put	On 18/06/2018	Foreign Exchange Future	76.58340	0.07658	58.27900	0.05828	76.583	12.83	0.17	0.00	0	2,550.00
\$ / R	11.35	Call	On 18/06/2018	Foreign Exchange Future	691.36810	0.69137	802.49410	0.80249	691.368	13.04	0.77	0.00	0	10,000.00
\$ / R	11.45	Call	On 18/06/2018	Foreign Exchange Future	621.96690	0.62197	727.11380	0.72711	621.967	13.21	0.73	0.00	0	10,000.00
\$ / R	11.50	Put	On 18/06/2018	Foreign Exchange Future	160.57300	0.16057	126.65660	0.12666	160.573	13.30	0.29	0.00	0	66.00
\$ / R	11.70	Call	On 18/06/2018	Foreign Exchange Future	469.74760	0.46975	560.45120	0.56045	469.748	13.66	0.62	0.00	0	60.00
\$ / R	11.75	Put	On 18/06/2018	Foreign Exchange Future	264.47000	0.26447	215.85920	0.21586	264.470	13.74	0.40	0.00	0	60,000.00
\$ / R	11.77	Put	On 18/06/2018	Foreign Exchange Future	274.09850	0.27410	224.27650	0.22428	274.098	13.78	0.41	0.00	0	76,000.00
\$ / R	11.90	Put	On 18/06/2018	Foreign Exchange Future	341.28250	0.34128	283.57560	0.28358	341.283	14.01	0.47	0.00	0	2,000.00
\$ / R	12.00	Call	On 18/06/2018	Foreign Exchange Future	327.64530	0.32765	399.31630	0.39932	327.645	14.22	0.48	0.00	0	3,000.00
\$ / R	12.00	Put	On 18/06/2018	Foreign Exchange Future	399.14530	0.39915	334.51630	0.33452	399.145	14.22	0.52	0.00	0	35,050.00
\$ / R	12.12	Put	On 18/06/2018	Foreign Exchange Future	475.33600	0.47534	402.75760	0.40276	475.336	14.52	0.57	0.00	0	372.00
\$ / R	12.13	Call	On 18/06/2018	Foreign Exchange Future	280.44650	0.28045	343.59420	0.34359	280.447	14.55	0.43	0.00	0	500.00
\$ / R	12.14	Put	On 18/06/2018	Foreign Exchange Future	488.59560	0.48860	414.87510	0.41488	488.596	14.57	0.57	0.00	0	155,500.00
\$ / R	12.14	Call	On 18/06/2018	Foreign Exchange Future	277.09560	0.27710	339.67510	0.33968	277.096	14.57	0.43	0.00	0	8,000.00
\$ / R	12.15	Put	On 18/06/2018	Foreign Exchange Future	495.28320	0.49528	420.99740	0.42100	495.283	14.60	0.58	0.00	0	500.00
\$ / R	12.24	Call	On 18/06/2018	Foreign Exchange Future	245.64510	0.24565	302.71080	0.30271	245.645	14.82	0.39	0.00	0	500.00
\$ / R	12.25	Put	On 18/06/2018	Foreign Exchange Future	564.19800	0.56420	484.43030	0.48443	564.198	14.85	0.62	0.00	0	2,415.00
\$ / R	12.30	Put	On 18/06/2018	Foreign Exchange Future	599.97640	0.59998	517.59010	0.51759	599.976	14.97	0.63	0.00	0	24,500.00
\$ / R	12.40	Put	On 18/06/2018	Foreign Exchange Future	673.97410	0.67397	586.61350	0.58661	673.974	15.22	0.67	0.00	0	12,603.00

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	12.50	Call	179.45670	0.17946	223.77550	0.22378	179.457	15.47	0.30	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	750.95670	0.75096	658.97550	0.65898	750.957	15.47	0.70	437,471,695.55	52,400	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	953.72790	0.95373	852.20850	0.85221	953.728	16.06	0.77	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,133.96150	1.13396	1,025.70640	1.02571	1,133.961	16.54	0.81	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	97.64440	0.09764	124.55150	0.12455	97.644	16.63	0.18	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,169.14440	1.16914	1,059.75150	1.05975	1,169.144	16.63	0.82	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,213.45920	1.21346	1,102.71070	1.10271	1,213.459	16.75	0.83	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,321.03610	1.32104	1,207.47990	1.20748	1,321.036	17.01	0.85	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,347.99850	1.34800	1,234.01230	1.23401	1,347.999	17.06	0.86	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,438.69390	1.43869	1,322.90790	1.32291	1,438.694	17.23	0.87	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	62.98080	0.06298	82.44040	0.08244	62.981	17.31	0.12	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,586.13390	1.58613	1,467.15730	1.46716	1,586.134	17.50	0.89	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,604.74320	1.60474	1,485.40270	1.48540	1,604.743	17.53	0.90	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,623.38900	1.62339	1,503.69200	1.50369	1,623.389	17.57	0.90	1,122,542,987.64	104,800	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,754.85170	1.75485	1,632.86060	1.63286	1,754.852	17.80	0.91	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,859.17580	1.85918	1,735.60530	1.73561	1,859.176	17.99	0.92	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,906.85780	1.90686	1,782.62860	1.78263	1,906.858	18.07	0.93	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,916.41320	1.91641	1,792.05640	1.79206	1,916.413	18.09	0.93	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,935.53980	1.93554	1,810.93250	1.81093	1,935.540	18.12	0.93	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,945.11260	1.94511	1,820.38070	1.82038	1,945.113	18.14	0.93	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	2,002.66230	2.00266	1,877.21790	1.87722	2,002.662	18.24	0.94	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,098.98930	2.09899	1,972.45480	1.97245	2,098.989	18.41	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,195.77430	2.19577	2,068.26190	2.06826	2,195.774	18.58	0.95	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,341.68370	2.34168	2,212.89330	2.21289	2,341.684	18.83	0.96	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	13.79450	0.01379	19.54620	0.01955	13.795	19.16	0.03	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	10.64300	0.01064	15.02380	0.01502	10.643	19.33	0.02	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	9.21480	0.00921	12.96800	0.01297	9.215	19.42	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	5.98440	0.00598	8.31110	0.00831	5.984	19.69	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	5.73200	0.00573	7.94750	0.00795	5.732	19.72	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	5.11080	0.00511	7.05290	0.00705	5.111	19.79	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	4.55770	0.00456	6.25730	0.00626	4.558	19.87	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	3.78560	0.00379	5.14930	0.00515	3.786	19.99	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	3.42660	0.00343	4.63560	0.00464	3.427	20.05	0.01	5,240,394.57	52,400	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	3.28370	0.00328	4.43120	0.00443	3.284	20.08	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	2.05580	0.00206	2.87980	0.00288	2.056	20.10	0.01	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.02200	0.00102	1.45970	0.00146	1.022	20.10	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.66690	0.00067	0.96350	0.00096	0.667	20.10	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.62880	0.00063	0.90990	0.00091	0.629	20.10	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.53710	0.00054	0.78040	0.00078	0.537	20.10	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.50610	0.00051	0.73660	0.00074	0.506	20.10	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.39070	0.00039	0.57240	0.00057	0.391	20.10	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.22620	0.00023	0.33610	0.00034	0.226	20.10	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.19200	0.00019	0.28640	0.00029	0.192	20.10	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.12430	0.00012	0.18740	0.00019	0.124	20.10	0.00	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.08700	0.00009	0.13230	0.00013	0.087	20.10	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			11.94560	11.94560	12.08230	12.08230		14.19	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,899.93940	1.89994	1,776.83030	1.77683	1,899.939	18.09	0.91	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	3.46500	0.00347	5.22040	0.00522	3.465	19.48	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.46040	0.00146	2.33970	0.00234	1.460	19.48	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			11.95030	11.95030	12.08710	12.08710		14.16	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			11.95650	11.95650	12.09350	12.09350		14.20	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	460.26120	0.46026	391.44130	0.39144	460.261	14.48	0.53	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	64.67750	0.06468	82.33080	0.08233	64.678	17.69	0.11	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	55.95640	0.05596	71.48930	0.07149	55.956	17.91	0.10	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			11.97820	11.97820	12.11590	12.11590		14.23	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			11.98440	11.98440	12.12230	12.12230		14.22	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,500.29080	2.50029	2,373.64220	2.37364	2,500.291	18.77	0.94	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	3.01830	0.00302	5.09390	0.00509	3.018	18.33	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			11.98600	11.98600	12.12390	12.12390		14.23	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			11.99530	11.99530	12.13350	12.13350		14.33	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,880.28650	1.88029	1,759.75530	1.75976	1,880.286	17.85	0.88	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	6.36940	0.00637	9.52030	0.00952	6.369	19.08	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.97340	0.00297	4.63570	0.00464	2.973	19.08	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.00610	12.00610	12.14470	12.14470		14.34	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	646.31490	0.64631	566.36030	0.56636	646.315	15.01	0.59	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,932.00360	1.93200	1,810.99360	1.81099	1,932.004	17.89	0.88	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	6.14900	0.00615	8.80310	0.00880	6.149	19.79	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.01540	12.01540	12.15430	12.15430		14.33	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.04340	12.04340	12.18310	12.18310		14.45	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,864.41410	1.86441	1,746.14000	1.74614	1,864.414	17.65	0.85	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	16.13630	0.01614	21.72130	0.02172	16.136	20.41	0.03	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	8.79450	0.00879	12.16630	0.01217	8.795	20.41	0.02	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.06950	12.06950	12.21020	12.21020		14.44	0.00	36,208.50	3	38,389.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	235.48240	0.23548	196.29530	0.19630	235.482	13.57	0.30	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	275.22610	0.27523	229.82610	0.22983	275.226	13.73	0.33	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	341.62280	0.34162	289.54190	0.28954	341.623	13.96	0.38	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	390.31810	0.39032	333.80250	0.33380	390.318	14.12	0.41	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	469.77990	0.46978	406.72320	0.40672	469.780	14.36	0.46	0.00	0	13,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	868.61650	0.86862	779.77710	0.77978	868.616	15.49	0.63	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	898.15230	0.89815	807.93410	0.80793	898.152	15.57	0.64	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	1,051.30790	1.05131	954.29140	0.95429	1,051.308	15.96	0.68	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,378.82020	1.37882	1,270.95780	1.27096	1,378.820	16.74	0.76	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	190.23810	0.19024	222.59440	0.22259	190.238	16.81	0.23	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	142.50100	0.14250	168.69930	0.16870	142.501	17.32	0.18	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	25.01050	0.02501	32.19150	0.03219	25.011	20.52	0.04	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	23.24650	0.02325	30.00730	0.03001	23.247	20.52	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	20.92690	0.02093	27.12470	0.02712	20.927	20.52	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	17.84930	0.01785	23.27990	0.02328	17.849	20.52	0.03	0.00	0	73,314.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
\$ / R			On 28/09/2018	Any day expiry			12.08620	12.08620		12.22760	12.22760	14.56	0.00	0.00	0	1,295.00
\$ / R	13.80	Put	On 28/09/2018	Any day expiry	1,852.91920	1.85292	1,736.64760	1.73665	1,852.919	17.51	0.83	0.00	0	1,000.00		
\$ / R	16.25	Call	On 28/09/2018	Any day expiry	23.09640	0.02310	29.78680	0.02979	23.096	20.59	0.03	0.00	0	500.00		
\$ / R	16.80	Call	On 28/09/2018	Any day expiry	13.14520	0.01315	17.32980	0.01733	13.145	20.59	0.02	0.00	0	500.00		
\$ / R			On 25/10/2018	Any day expiry	12.12720	12.12720	12.27040	12.27040		14.66	0.00	0.00	0	70.00		
\$ / R			On 29/10/2018	Any day expiry	12.13320	12.13320	12.27680	12.27680		14.65	0.00	0.00	0	225.00		
\$ / R			On 31/10/2018	Any day expiry	12.13630	12.13630	12.28000	12.28000		14.66	0.00	0.00	0	430.00		
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	1,841.32340	1.84132	1,726.49650	1.72650	1,841.323	17.36	0.80	0.00	0	1,000.00		
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	29.91970	0.02992	38.30280	0.03830	29.920	20.48	0.04	0.00	0	500.00		
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	18.04790	0.01805	23.58760	0.02359	18.048	20.48	0.03	0.00	0	500.00		
\$ / R			On 05/11/2018	Any day expiry	12.14390	12.14390	12.28790	12.28790		14.65	0.00	0.00	0	0.00		
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	445.29040	0.44529	386.56240	0.38656	445.290	14.26	0.41	0.00	0	1,880.00		
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	1,891.84250	1.89184	1,776.15840	1.77616	1,891.843	17.41	0.80	0.00	0	1,880.00		
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	23.38250	0.02338	30.16170	0.03016	23.383	20.44	0.03	0.00	0	1,880.00		
\$ / R			On 13/11/2018	Any day expiry	12.15600	12.15600	12.30060	12.30060		14.66	0.00	0.00	0	70.00		
\$ / R			On 16/11/2018	Any day expiry	12.16060	12.16060	12.30540	12.30540		14.67	0.00	0.00	0	0.00		
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	95.99160	0.09599	78.91000	0.07891	95.992	13.21	0.13	0.00	0	51,000.00		
\$ / R	11.67	Put	On 16/11/2018	Any day expiry	341.88790	0.34189	292.46550	0.29247	341.888	13.93	0.34	0.00	0	51,000.00		
\$ / R	13.22	Call	On 16/11/2018	Any day expiry	291.43790	0.29144	331.84690	0.33185	291.438	16.49	0.30	0.00	0	51,000.00		
\$ / R			On 30/11/2018	Any day expiry	12.18180	12.18180	12.32760	12.32760		14.68	0.00	0.00	0	0.00		
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	1,831.60320	1.83160	1,718.84240	1.71884	1,831.603	17.24	0.78	0.00	0	1,000.00		
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	34.84980	0.03485	44.04210	0.04404	34.850	20.34	0.04	0.00	0	500.00		
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	20.77010	0.02077	26.79070	0.02679	20.770	20.34	0.03	0.00	0	500.00		
\$ / R			On 11/12/2018	Any day expiry	12.19850	12.19850	12.34480	12.34480		14.74	0.00	0.00	0	0.00		
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	1,701.18070	1.70118	1,591.63270	1.59163	1,701.181	17.01	0.75	0.00	0	20,000.00		
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	81.64220	0.08164	92.98510	0.09299	81.642	20.00	0.09	0.00	0	20,000.00		
\$ / R			On 14/12/2018	Foreign Exchange Future	12.20300	12.20300	12.34940	12.34940		14.75	0.00	0.00	0	18,500.00		
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	342.97540	0.34298	296.12460	0.29612	342.975	13.90	0.33	0.00	0	2,764.00		
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	521.97550	0.52198	586.80550	0.58681	521.976	15.22	0.46	0.00	0	150.00		
\$ / R	12.96	Put	On 14/12/2018	Foreign Exchange Future	1,146.69830	1.14670	1,050.36850	1.05037	1,146.698	15.96	0.64	0.00	0	23,443.00		
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future	380.16040	0.38016	429.13540	0.42914	380.160	16.02	0.35	0.00	0	2,000.00		
\$ / R	13.80	Call	On 14/12/2018	Foreign Exchange Future	230.54430	0.23054	264.43790	0.26444	230.544	17.19	0.23	0.00	0	2,764.00		
\$ / R	14.89	Call	On 14/12/2018	Foreign Exchange Future	120.94660	0.12095	137.52470	0.13752	120.947	18.65	0.13	0.00	0	1,000.00		
\$ / R	15.95	Call	On 14/12/2018	Foreign Exchange Future	72.68570	0.07269	85.68020	0.08568	72.686	20.27	0.08	0.00	0	2,000.00		
\$ / R	17.24	Call	On 14/12/2018	Foreign Exchange Future	25.95000	0.02595	32.94010	0.03294	25.950	20.27	0.03	0.00	0	23,443.00		
\$ / R			On 31/12/2018	Any day expiry	12.22860	12.22860	12.37540	12.37540		14.81	0.00	0.00	0	0.00		
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	1,823.13460	1.82313	1,710.57050	1.71057	1,823.135	17.14	0.76	0.00	0	1,000.00		
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	40.00550	0.04001	48.79840	0.04880	40.006	20.22	0.05	0.00	0	500.00		
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	23.98960	0.02399	29.72980	0.02973	23.990	20.22	0.03	0.00	0	500.00		
\$ / R			On 13/02/2019	Any day expiry	12.29480	12.29480	12.44280	12.44280		14.88	0.00	0.00	0	70.00		
\$ / R			On 18/03/2019	Foreign Exchange Future	12.34460	12.34460	12.49410	12.49410		14.96	0.00	0.00	0	400.00		
\$ / R			On 14/06/2019	Foreign Exchange Future	12.47850	12.47850	12.63520	12.63520		15.24	0.00	0.00	0	869.00		
\$ / R			On 13/12/2019	Foreign Exchange Future	12.75540	12.75540	12.92680	12.92680		15.66	0.00	0.00	0	0.00		
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	85.67160	0.08567	99.10880	0.09911	85.672	20.31	0.06	0.00	0	2,000.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 12/06/2020		Foreign Exchange Future	13.06070	13.06070		13.24340	13.24340		16.19	0.00	0.00	0	0.00
\$ / R	On 28/07/2020		Any day expiry	13.14440	13.14440		13.32910	13.32910		16.36	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020		Foreign Exchange Future	13.23180	13.23180		13.41860	13.41860		16.52	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018		Foreign Exchange Future	11.78010	11.78010		11.91360	11.91360		13.05	0.00	294,502.50	25	466.00
\$ / R MAXI	On 18/06/2018		Foreign Exchange Future	11.92850	11.92850		12.06480	12.06480		14.10	0.00	59,642.50	5	138.00
\$ / R MAXI	On 17/09/2018		Foreign Exchange Future	12.06950	12.06950		12.21020	12.21020		14.44	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018		Foreign Exchange Future	12.20300	12.20300		12.34940	12.34940		14.75	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019		Foreign Exchange Future	12.47850	12.47850		12.63520	12.63520		15.24	0.00	0.00	0	0.00
£ / R	On 15/03/2018		Any day expiry	16.36710	16.36710		16.45700	16.45700		23.72	0.00	0.00	0	38.00
£ / R	On 19/03/2018		Foreign Exchange Future	16.37870	16.37870		16.46890	16.46890		22.20	0.00	275,342,325.70	16,811	170,586.00
£ / R	On 19/03/2018	17.00	Put	701.63390	0.70163		637.55840	0.63756	701.634	23.21	0.80	0.00	0	500.00
£ / R	On 19/03/2018	19.00	Call	1.80860	0.00181		2.51300	0.00251	1.809	30.94	0.01	0.00	0	1,500.00
£ / R	On 19/03/2018	20.14	Call	0.33070	0.00033		0.52650	0.00053	0.331	35.40	0.00	0.00	0	500.00
£ / R	On 30/04/2018		Any day expiry	16.51360	16.51360		16.60540	16.60540		20.05	0.00	0.00	0	9.00
£ / R	On 18/06/2018		Foreign Exchange Future	16.65440	16.65440		16.74790	16.74790		19.91	0.00	269,651,390.40	16,191	31,473.00
£ / R	On 18/06/2018	17.50	Put	1,247.57150	1.24757		1,188.68560	1.18869	1,247.571	20.64	0.65	0.00	0	500.00
£ / R	On 18/06/2018	20.40	Call	52.07980	0.05208		56.17550	0.05618	52.080	23.55	0.06	0.00	0	500.00
£ / R	On 17/09/2018		Foreign Exchange Future	16.91630	16.91630		17.01630	17.01630		19.26	0.00	0.00	0	13,662.00
£ / R	On 14/12/2018		Foreign Exchange Future	17.16920	17.16920		17.27700	17.27700		18.78	0.00	0.00	0	898.00
£ / R	On 18/03/2019		Foreign Exchange Future	17.44520	17.44520		17.55460	17.55460		18.52	0.00	0.00	0	951.00
£ / R	On 14/06/2019		Foreign Exchange Future	17.70290	17.70290		17.82320	17.82320		18.38	0.00	0.00	0	3,115.00
¥ / R	On 19/03/2018		Foreign Exchange Future	0.11112	0.11112		0.11265	0.11265		19.03	0.00	0.00	0	8,286.00
¥ / R	On 18/06/2018		Foreign Exchange Future	0.11326	0.11326		0.11483	0.11483		14.23	0.00	0.00	0	0.00
¥ / R	On 17/09/2018		Foreign Exchange Future	0.11537	0.11537		0.11699	0.11699		12.51	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.12468	0.12468		0.12662	0.12662		21.81	0.00	0.00	0	0.00
€ / R	On 15/03/2018		Any day expiry	14.59740	14.59740		14.67660	14.67660		12.90	0.00	0.00	0	63.00
€ / R	On 19/03/2018		Foreign Exchange Future	14.60940	14.60940		14.68890	14.68890		12.37	0.00	664,523,168.40	45,486	83,319.00
€ / R	On 19/03/2018	14.45	Put	77.25840	0.07726		67.10280	0.06710	77.258	13.08	0.32	0.00	0	10,000.00
€ / R	On 19/03/2018	14.62	Put	142.34330	0.14234		122.69430	0.12269	142.343	12.45	0.51	0.00	0	10,000.00
€ / R	On 19/03/2018	15.05	Put	467.40690	0.46741		407.29780	0.40730	467.407	14.20	0.86	0.00	0	5,648.00
€ / R	On 19/03/2018	15.10	Put	512.56640	0.51257		449.70510	0.44971	512.566	14.41	0.89	0.00	0	14,172.00
€ / R	On 19/03/2018	16.50	Call	0.30040	0.00030		0.63050	0.00063	0.300	21.92	0.00	0.00	0	643.00
€ / R	On 19/03/2018	17.00	Call	0.07140	0.00007		0.14050	0.00014	0.071	23.89	0.00	0.00	0	620.00
€ / R	On 29/03/2018		Any day expiry	14.64050	14.64050		14.72130	14.72130		12.84	0.00	0.00	0	3.00
€ / R	On 11/04/2018		Any day expiry	14.69010	14.69010		14.77040	14.77040		12.91	0.00	0.00	0	107.00
€ / R	On 30/04/2018		Any day expiry	14.74800	14.74800		14.82920	14.82920		12.94	0.00	0.00	0	16.00
€ / R	On 18/06/2018		Foreign Exchange Future	14.89770	14.89770		14.98040	14.98040		13.16	0.00	656,943,876.90	44,097	73,694.00
€ / R	On 18/06/2018	13.50	Put	25.11120	0.02511		20.85580	0.02086	25.111	12.08	0.06	0.00	0	29,734.00
€ / R	On 18/06/2018	13.75	Put	47.98120	0.04798		41.55810	0.04156	47.981	12.13	0.10	0.00	0	50,995.00
€ / R	On 18/06/2018	13.97	Put	79.57690	0.07958		70.80880	0.07081	79.577	12.17	0.15	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	14.25	Put	142.81240		0.14281		128.75050	0.12875	142.812	12.33	0.24	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	755.60000		0.75560		0.00000	0.00000	755.600	12.40	0.74	110,884,441.20	10,000	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	688.79890		0.68880		0.00000	0.00000	688.799	12.52	0.71	105,391,680.00	10,000	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	375.83350		0.37583		0.00000	0.00000	375.833	13.35	0.48	21,313,133.91	3,000	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	642.27310		0.64227		599.34710	0.59935	642.273	13.84	0.61	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	194.68590		0.19469		224.67260	0.22467	194.686	14.57	0.28	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	130.55350		0.13055		153.24470	0.15324	130.554	15.20	0.20	8,987,125.23	3,000	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,623.38950		1.62339		1,556.97730	1.55698	1,623.390	15.92	0.87	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	11.31450		0.01131		13.31930	0.01332	11.315	19.83	0.02	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	2.16680		0.00217		3.22640	0.00323	2.167	22.28	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.18160		15.18160		15.26920	15.26920		13.43	0.00	0.00	0	45,432.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	57.57890		0.05758		56.56410	0.05656	57.579	12.29	0.09	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	191.89120		0.19189		175.83630	0.17584	191.891	12.43	0.23	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,039.60060		1.03960		988.93190	0.98893	1,039.601	14.41	0.64	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	196.06490		0.19606		219.70020	0.21970	196.065	15.68	0.21	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	24.09280		0.02409		28.31070	0.02831	24.093	18.09	0.03	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.46120		15.46120		15.55480	15.55480		13.73	0.00	0.00	0	2,971.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.76410		15.76410		15.85850	15.85850		13.92	0.00	0.00	0	1,091.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.00070		16.00070		16.10680	16.10680		14.22	0.00	0.00	0	3,542.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.02000		93.02000		93.62000	93.62000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			89.94000		89.94000		90.57000	90.57000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			88.62000		88.62000		89.26000	89.26000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			90.74000		90.74000		91.39000	91.39000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.50000		94.50000		95.16000	95.16000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			93.00000		93.00000		93.68000	93.68000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			95.01000		95.01000		95.70000	95.70000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			98.70000		98.70000		99.39000	99.39000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			98.99000		98.99000		99.69000	99.69000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			94.11000		94.11000		94.84000	94.84000			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			100.01000		100.01000		100.02000	100.02000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.43000		100.43000		100.45000	100.45000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.39000		99.39000		99.44000	99.44000			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.01000		99.01000		99.01000	99.01000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.59000		98.59000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.48000		98.48000		98.49000	98.49000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.80000		98.80000		98.83000	98.83000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.15000		99.15000		99.19000	99.19000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.45000		99.45000		99.52000	99.52000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.77000		99.77000		99.86000	99.86000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 20/12/2019	Interest Rate Swap	100.64000	100.64000	100.64000	100.75000	100.75000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.31000	98.31000	98.31000	98.45000	98.45000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.59000	95.59000	95.59000	95.78000	95.78000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.73000	94.73000	94.73000	94.95000	94.95000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.84000	93.84000	93.84000	94.09000	94.09000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.91000	93.91000	93.91000	94.22000	94.22000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.01000	96.01000	96.01000	96.37000	96.37000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.07000	96.07000	96.07000	96.46000	96.46000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.18000	97.18000	97.18000	97.59000	97.59000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.31000	99.31000	99.31000	99.73000	99.73000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.50000	100.50000	100.50000	100.93000	100.93000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.51000	95.51000	95.51000	95.96000	95.96000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	590.21700	590.21700	590.21700	588.05500	588.05500				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	692.25600	692.25600	692.25600	687.28500	687.28500				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	631.76100	631.76100	631.76100	625.16300	625.16300				0.00	0.00	0	814.00
AU\$ / R	On 15/03/2018	Any day expiry	9.20370	9.20370	9.20370	9.20980	9.20980			11.92	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.20900	9.20900	9.20900	9.21530	9.21530			11.66	0.00	0.00	0	6,582.00
AU\$ / R	On 29/03/2018	Any day expiry	9.22270	9.22270	9.22270	9.22920	9.22920			11.95	0.00	0.00	0	46.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.32790	9.32790	9.32790	9.33520	9.33520			12.06	0.00	0.00	0	5,986.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.44460	9.44460	9.44460	9.45380	9.45380			12.48	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.55690	9.55690	9.55690	9.56910	9.56910			13.12	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.79070	9.79070	9.79070	9.80810	9.80810			13.10	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.13120	9.13120	9.13120	9.18370	9.18370			13.21	0.00	0.00	0	600.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.26410	9.26410	9.26410	9.31770	9.31770			13.15	0.00	0.00	0	430.00
CF CANDO CAHB	On 28/03/2018	Can-Do Future	6.42820	6.42820	6.42820	19.29680	19.29680				0.00	0.00	0	5,000.00
CF CANDO CAHC	On 28/03/2018	Can-Do Future	2.71290	2.71290	2.71290	10.26630	10.26630				0.00	0.00	0	5,000.00
CF CANDO CAHE	On 28/03/2018	Can-Do Future	175.90870	175.90870	175.90870	461.82200	461.82200				0.00	0.00	0	5,000.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.56380	12.56380	12.56380	12.71010	12.71010			12.28	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.82530	12.82530	12.82530	12.97610	12.97610			12.57	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.08280	13.08280	13.08280	13.24090	13.24090			13.05	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.12710	14.12710	14.12710	14.31690	14.31690			14.18	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.86260	1.86260	1.86260	1.87770	1.87770			12.59	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.87570	1.87570	1.87570	1.89150	1.89150			12.87	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CNH / R	On 17/09/2018	Foreign Exchange Future			1.88880		1.88880		1.90530	1.90530		13.61	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			1.92830		1.92830		1.94630	1.94630		14.45	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future			1.98070		1.98070		1.99230	1.99230		13.48	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future			2.02100		2.02100		2.03290	2.03290		13.97	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future			2.06130		2.06130		2.07370	2.07370		14.50	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.26000		2.26000		2.27930	2.27930		15.45	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future			10.34476		79.42669		10.49899	78.45263			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future			10.42981		80.89579		10.58920	79.90414			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			10.47486		83.07375		10.63933	81.86385			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future			10.55594		84.61012		10.72573	83.37827			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			629.03200		629.03200		622.91000	622.91000			0.00	0.00	0	610.00
HK\$/R	On 19/03/2018	Foreign Exchange Future			1.50460		1.50460		1.52180	1.52180		13.50	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future			1.52760		1.52760		1.54510	1.54510		14.39	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future			1.54830		1.54830		1.56650	1.56650		14.48	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future			1.66040		1.66040		1.68360	1.68360		15.50	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future			132.94311		132.94311		132.60192	132.60192			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future			134.02792		134.02792		133.68189	133.68189			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			100.12974		100.12974		100.12721	100.12721			0.00	0.00	0	1,370.00

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
I2029	On 02/08/2018	Bond Future		101.98647	101.98647		101.98493	101.98493			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		103.22728	103.22728		103.48930	103.48930			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future		105.14144	105.14144		105.40954	105.40954			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		124.78313	124.78313		124.77945	124.77945			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future		125.54400	125.54400		125.54168	125.54168			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		117.28104	117.28104		117.27738	117.27738			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future		119.45573	119.45573		119.45343	119.45343			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		124.53541	124.53541		124.53168	124.53168			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future		125.11199	125.11199		125.10930	125.10930			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		251.99200	251.99200		251.94900	251.94900			0.00	2,519,920.00	1	1,128.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.97000	93.03000		6.97000	93.03000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.94000	93.06000		6.94000	93.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.89000	93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.77000	93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.80000	93.20000		6.80000	93.20000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.86000	93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		6.91000	93.09000		6.91000	93.09000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.11610	0.11610		0.11720	0.11720			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11560	0.11560		0.11680	0.11680			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11530	0.11530		0.11610	0.11610			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11060	0.11060		0.11550	0.11550			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.52140	1.52140		1.52800	1.52800		13.68	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.54600	1.54600		1.55280	1.55280		14.19	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.57020	1.57020		1.57740	1.57740			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.64110	1.64110		1.65010	1.65010		13.95	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		8.59590	8.59590		8.60240	8.60240		12.93	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		8.70060	8.70060		8.70800	8.70800		13.23	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		8.80460	8.80460		8.81350	8.81350		13.65	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.41690	9.41690		9.44860	9.44860		14.26	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
PULA / R	On 19/03/2018	Foreign Exchange Future			1.23810		1.23810		1.24110	1.24110			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.24750		1.24750		1.24890	1.24890			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.25530		1.25530		1.25620	1.25620			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33810		1.33810		1.33970	1.33970			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.39040		1.39040		1.38240	1.38240			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.39620		1.39620		1.38820	1.38820			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.40160		1.40160		1.39360	1.39360			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.24020		1.24020		1.23290	1.23290			0.00	0.00	0	190.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.24890		1.24890		1.24170	1.24170			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.25790		1.25790		1.25050	1.25050			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			8.99910		8.99910	0.11088	8.87670	8.87670		15.04	0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future	9.07	Call	683.54920		0.06835	0.11088	356.98580	0.03570	683.549	14.68	0.39	0.00	0	11,700.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.82920		8.82920	0.11088	8.70850	8.70850		15.91	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,280.14500		0.32801	0.11088	3,996.64130	0.39966	3,280.145	15.73	0.52	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.66770		8.66770	0.11088	8.54740	8.54740		16.53	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.09893		118.65524		8.21238	117.89872		6.39	0.00	33,698,088.16	284	199,361.00
R186	On 03/05/2018	Bond Future	7.85	Call	511.64000		0.51164		333.96000	0.33396	511.640	6.13	0.29	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.00	Call	886.37000		0.88637		617.05000	0.61705	886.370	6.29	0.42	0.00	0	7.00
R186	On 03/05/2018	Bond Future	8.35	Put	594.45000		0.59445		859.33000	0.85933	594.450	6.70	0.29	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	510.83000		0.51083		748.43000	0.74843	510.830	6.76	0.26	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.40	Call	2,504.15000		2.50415		1,985.23000	1.98523	2,504.150	6.76	0.74	0.00	0	7.00
R186	On 03/05/2018	Bond Future	8.50	Put	373.53000		0.37353		561.98000	0.56198	373.530	6.89	0.20	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	113.94000		0.11394		187.34000	0.18734	113.940	7.33	0.07	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,703.79000		7.70379		6,962.38000	6.96238	7,703.790	7.65	0.99	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	1.57000		0.00157		3.47000	0.00347	1.570	7.65	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	1.30000		0.00130		2.91000	0.00291	1.300	7.65	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.12548		115.54960		8.24383	114.77962		6.88	0.00	0.00	0	191.00
R186	On 02/08/2018	Bond Future	7.50	Call	482.44000		0.48244		354.56000	0.35456	482.440	6.26	0.19	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,464.90000		2.46490		2,054.38000	2.05438	2,464.900	6.93	0.57	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.14787		117.71783		8.27152	116.93329		6.85	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,997.69000		1.99769		1,679.59000	1.67959	1,997.690	6.68	0.44	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,770.63000		3.77063		3,302.16000	3.30216	3,770.630	7.08	0.63	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	780.28000		0.78028		944.02000	0.94402	780.280	7.69	0.19	0.00	0	5,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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			306.07876		306.07876		306.07553	306.07553			0.00	0.00	0	2,388.00

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
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			236.05966		236.05966		236.34036	236.34036		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			7.43281		102.70046		7.54199	102.26299		4.03	0.00	881,478,048.18	8,583	73,515.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.07000		0.00007		0.18000	0.00018	0.070	4.72	0.00	0.00	0	2,500.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			8.55047		98.09560		8.67874	97.18832		8.61	0.00	0.00	0	90,536.00
R2030	On 02/08/2018	Bond Future			8.58879		95.90426		8.72153	94.98072		9.32	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,991.92000		1.99192		1,592.60000	1.59260	1,991.920	9.21	0.47	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,627.68000		3.62768		3,054.82000	3.05482	3,627.680	9.76	0.66	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	551.34000		0.55134		719.08000	0.71908	551.340	10.59	0.16	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			8.76119		96.77963		8.88928	95.79778		9.75	0.00	0.00	0	61,957.00
R2032	On 02/08/2018	Bond Future			8.79989		98.56961		8.93205	97.57007		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			8.92090		101.24551		9.06918	99.98191		13.54	0.00	0.00	0	66,773.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,569.71000		1.56971		1,128.26000	1.12826	1,569.710	13.78	0.41	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	1,058.70000		1.05870		1,502.11000	1.50211	1,058.700	13.66	0.30	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.96034		103.11815		9.11310	101.83170		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			9.01918		97.60066		9.16751	96.33097		11.19	0.00	0.00	0	48,380.00
R2037	On 02/08/2018	Bond Future			9.06343		95.14983		9.21619	93.85716		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			6.20788		104.09697		6.27972	104.05334		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			9.06382		101.78524		9.22226	100.31602		11.81	0.00	81,428,192.00	800	39,345.00
R2040	On 03/05/2018	Bond Future	8.50	Call	247.42000		0.24742		122.87000	0.12287	247.420	10.91	0.12	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,631.28000		1.63128		1,059.24000	1.05924	1,631.280	11.81	0.46	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	8,364.09000		8.36409		7,024.51000	7.02451	8,364.090	14.10	0.94	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.10750		99.16144		9.27057	97.66554		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			9.10812		98.78590		9.27156	97.24074		12.51	0.00	0.00	0	23,703.00

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
R2044	On 02/08/2018	Bond Future			9.15071		96.23182		9.31878	94.65854		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			9.07412		98.29946		9.23734	96.69910		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			6.60302		103.26685		6.69562	103.12018		1.04	0.00	363,602,578.85	3,521	23,512.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			6.96241		100.14280		7.06819	99.87087		2.19	0.00	258,568,709.60	2,582	35,989.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			8.91467		77.02269		9.06783	75.91804		11.70	0.00	8,780,586.66	114	80,459.00
R209	On 03/05/2018	Bond Future	8.95	Call	1,576.87000		1.57687	1,062.18000	1.06218	1,576.870	1,576.870	11.82	0.54	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,681.90000		2.68190	1,969.38000	1.96938	2,681.900	2,681.900	12.37	0.71	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	3,261.75000		3.26175	2,472.42000	2.47242	3,261.750	3,261.750	12.62	0.77	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	323.84000		0.32384	541.87000	0.54187	323.840	323.840	13.01	0.15	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	5,889.68000		5.88968	4,896.06000	4.89606	5,889.680	5,889.680	13.66	0.93	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	131.78000		0.13178	237.32000	0.23732	131.780	131.780	13.71	0.07	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	59.17000		0.05917	113.88000	0.11388	59.170	59.170	14.01	0.03	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	22.94000		0.02294	48.08000	0.04808	22.940	22.940	14.01	0.01	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1.79000		0.00179	4.62000	0.00462	1.790	1.790	14.01	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.95110		78.44729		9.10846	77.32251		12.17	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	9.66	Call	5,758.96000		5.75896	4,913.76000	4.91376	5,758.960	5,758.960	13.58	0.78	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	330.72000		0.33072	460.61000	0.46061	330.720	330.720	14.02	0.10	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	79.43000		0.07943	120.03000	0.12003	79.430	79.430	14.02	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.98653		76.77055		9.14831	75.62456		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			187.56694		187.56694		187.23232	187.23232			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 03/05/2018	Bond Future	155.42808		155.42808		155.36992	155.36992			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	8.63737		88.75397		8.77042	87.82964		9.46	0.00	0.00	0	45,743.00
R213	On 02/08/2018	Bond Future	8.67117		90.39556		8.80844	89.45455		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
R214	On 03/05/2018	Bond Future	9.03369		76.89176		9.19685	75.64840		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	21,810.68000		21,810.68000		21,976.32000	21,976.32000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	8.95160		8.95160		9.02680	9.02680		11.98	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.08190		9.08190		9.15930	9.15930		12.41	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.21080		9.21080		9.29140	9.29140		12.76	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	9.90460		9.90460		10.01010	10.01010		13.63	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.09610		3.09610		3.10750	3.10750		11.19	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.05400		3.05400		3.06590	3.06590		11.82	0.00	0.00	0	6,380.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.01250		3.01250		3.02180	3.02180		12.37	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.97980		2.97980		2.99270	2.99270		13.45	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.20450		1.20450		1.21710	1.21710			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.18700		1.18700		1.20000	1.20000			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.17040		1.17040		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
Total for Derivatives :												10,211,078,868.36	815,423	7 514 657.00
Grand Total:												10,211,078,868.36	815,423	7 514 657.00