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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/03/2018

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	11.86500	11.86500		11.76210	11.76210		14.73	0.00	0.00	0	0.00
\$ / R	On 09/03/2018	Any day expiry	11.80	Call	92.67550	0.09268	48.72870	0.04873	92.675	15.48	0.69	0	20,000.00
\$ / R	On 15/03/2018	Any day expiry	11.87420		11.87420	11.77320	11.77320		13.34	0.00	0.00	0	6,178.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.88130		11.88130	11.78010	11.78010		12.97	0.00	775,991,465.60	65,312	794,627.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.45	Put	11.96820	0.01197	23.39340	0.02339	11.968	14.78	0.08	0	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	16.04620	0.01605	30.63100	0.03063	16.046	14.55	0.11	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	28.12690	0.02813	50.99160	0.05099	28.127	14.10	0.17	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.67	Put	40.76060	0.04076	71.06570	0.07107	40.761	13.78	0.23	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.68	Put	42.91180	0.04291	74.38780	0.07439	42.912	13.74	0.24	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.72	Put	52.49580	0.05250	88.90310	0.08890	52.496	13.55	0.28	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	76.96620	0.07697	127.54220	0.12754	76.966	13.19	0.38	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	178.29800	0.17830	256.24420	0.25624	178.298	13.43	0.64	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	185.12590	0.18513	264.07410	0.26407	185.126	13.46	0.65	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	342.76490	0.34276	435.80620	0.43581	342.765	14.12	0.85	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	386.96630	0.38697	482.02590	0.48203	386.966	14.29	0.88	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	488.40910	0.48841	586.55610	0.58656	488.409	14.65	0.93	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	526.35710	0.52636		625.55520	0.62556	526.357	14.78	0.94	0.00	0	2,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.47	Call	5.21810	0.00522		4.28990	0.00429	5.218	15.12	0.04	0.00	0	750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.50	Put	623.32070	0.62332		723.72410	0.72372	623.321	15.39	0.96	0.00	0	25,380.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.55	Call	3.79490	0.00379		3.17230	0.00317	3.795	15.83	0.03	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Put	820.89310	0.82089		921.77540	0.92178	820.893	17.15	0.98	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Call	2.19310	0.00219		1.87540	0.00188	2.193	17.15	0.02	0.00	0	11,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.82	Put	940.17780	0.94018		1,041.17750	1.04118	940.178	18.21	0.99	0.00	0	10,323.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.94	Put	1,059.73270	1.05973		1,160.79770	1.16080	1,059.733	19.27	0.99	0.00	0	5,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.95	Call	1.00390	0.00100		0.87240	0.00087	1.004	19.35	0.01	0.00	0	13,200.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Call	0.87450	0.00087		0.70240	0.00070	0.875	19.80	0.01	0.00	0	41,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Put	1,119.57450	1.11957		1,220.60240	1.22060	1,119.574	19.80	0.99	0.00	0	80,146.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Call	0.40320	0.00040		0.30080	0.00030	0.403	20.97	0.00	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Put	1,319.10320	1.31910		1,420.20080	1.42020	1,319.103	20.97	1.00	0.00	0	373.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.22	Put	1,339.07070	1.33907		1,440.17690	1.44018	1,339.071	21.07	1.00	0.00	0	15,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.25	Put	1,369.02700	1.36903		1,470.14460	1.47014	1,369.027	21.22	1.00	0.00	0	2,478.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.32	Put	1,438.94490	1.43894		1,540.08390	1.54008	1,438.945	21.56	1.00	0.00	0	7,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.35	Call	0.21670	0.00022		0.16290	0.00016	0.217	21.70	0.00	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.38	Put	1,498.89190	1.49889		1,600.04450	1.60004	1,498.892	21.85	1.00	0.00	0	2,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.40	Put	1,518.87710	1.51888		1,620.03340	1.62003	1,518.877	21.95	1.00	0.00	0	7,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Put	1,618.81920	1.61882		1,719.99020	1.71999	1,618.819	22.44	1.00	0.00	0	17,750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Call	0.11920	0.00012		0.09020	0.00009	0.119	22.44	0.00	0.00	0	35,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.60	Put	1,718.78120	1.71878		1,819.96160	1.81996	1,718.781	22.93	1.00	0.00	0	98,694.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.66	Call	0.06480	0.00006		0.04920	0.00005	0.065	23.22	0.00	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.70	Call	0.05590	0.00006		0.04250	0.00004	0.056	23.42	0.00	0.00	0	25,150.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.74	Put	1,858.74830	1.85875		1,959.93670	1.95994	1,858.748	23.61	1.00	0.00	0	20,880.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.76	Call	0.04490	0.00004		0.03420	0.00003	0.045	23.71	0.00	0.00	0	4,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.79	Call	0.04030	0.00004		0.03070	0.00003	0.040	23.86	0.00	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.84	Put	1,958.73380	1.95873		2,059.92570	2.05993	1,958.734	24.10	1.00	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.91	Put	2,028.72650	2.02873		2,129.92020	2.12992	2,028.726	24.44	1.00	0.00	0	7,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Call	0.02470	0.00002		0.01880	0.00002	0.025	24.54	0.00	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Put	2,048.72470	2.04872		2,149.91880	2.14992	2,048.725	24.54	1.00	0.00	0	10,323.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.95	Put	2,068.72310	2.06872		2,169.91760	2.16992	2,068.723	24.64	1.00	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.98	Put	2,098.72090	2.09872		2,199.91590	2.19992	2,098.721	24.79	1.00	0.00	0	200.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.00	Call	0.01950	0.00002		0.01490	0.00001	0.020	24.88	0.00	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.02	Call	0.01830	0.00002		0.01390	0.00001	0.018	24.98	0.00	0.00	0	55.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.05	Put	2,168.71660	2.16872		2,269.91260	2.26991	2,168.717	25.13	1.00	0.00	0	500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.07	Call	0.01550	0.00002		0.01180	0.00001	0.016	25.23	0.00	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.12	Call	0.01320	0.00001		0.01190	0.00001	0.013	25.47	0.00	0.00	0	4,951.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.16	Put	2,278.71160	2.27871		2,379.91450	2.37991	2,278.712	25.67	1.00	0.00	0	750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.18	Put	2,298.71090	2.29871		2,399.91600	2.39992	2,298.711	25.76	1.00	0.00	0	41,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.20	Call	0.01030	0.00001		0.01760	0.00002	0.010	25.86	0.00	0.00	0	73.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.22	Put	2,338.71150	2.33871		2,439.91930	2.43992	2,338.711	26.22	1.00	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.44	Call	0.03220	0.00003		0.04630	0.00005	0.032	30.17	0.00	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.45	Call	0.03350	0.00003		0.04790	0.00005	0.034	30.35	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	2,608.73920	2.60874	2,709.95490	2.70995	2,608.739	31.06	1.00	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	0.04070	0.00004	0.05680	0.00006	0.041	31.24	0.00	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,618.74070	2.61874	2,719.95680	2.71996	2,618.741	31.24	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,638.74390	2.63874	2,739.96060	2.73996	2,638.744	31.60	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	0.04730	0.00005	0.06470	0.00006	0.047	31.96	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	0.05260	0.00005	0.07100	0.00007	0.053	32.50	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	0.05840	0.00006	0.07780	0.00008	0.058	33.04	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	0.09400	0.00009	0.11850	0.00012	0.094	35.73	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	0.12800	0.00013	0.15610	0.00016	0.128	37.70	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	0.14210	0.00014	0.17150	0.00017	0.142	38.42	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	0.14590	0.00015	0.17550	0.00018	0.146	38.60	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	0.18210	0.00018	0.21440	0.00021	0.182	40.21	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	0.23380	0.00023	0.26910	0.00027	0.234	42.18	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	0.31880	0.00032	0.35730	0.00036	0.319	44.87	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	0.35340	0.00035	0.24840	0.00025	0.353	47.39	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	0.31750	0.00032	0.22260	0.00022	0.318	47.39	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.26290	0.00026	0.18360	0.00018	0.263	47.39	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.18960	0.00019	0.13140	0.00013	0.190	47.39	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.07980	0.00008	0.05430	0.00005	0.080	47.39	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.05040	0.00005	0.03400	0.00003	0.050	47.39	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.88650	11.88650	11.78540	11.78540		13.18	0.00	355,506,000.00	30,000	30,000.00
\$ / R	On 22/03/2018	Any day expiry	11.87	Call	135.75140	0.13575	0.00000	0.00000	135.751	13.26	0.53	93,926,505.00	15,000	15,000.00
\$ / R	On 28/03/2018	Any day expiry			11.89700	11.89700	11.79580	11.79580		13.54	0.00	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.66	Call	297.12110	0.29712	231.45590	0.23146	297.121	13.28	0.74	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.85	Call	177.91520	0.17792	134.48800	0.13449	177.915	13.49	0.56	0.00	0	50,000.00
\$ / R	On 29/03/2018	Any day expiry			11.89880	11.89880	11.79750	11.79750		13.63	0.00	0.00	0	1,199.00
\$ / R	On 29/03/2018	Any day expiry	11.73	Put	84.68190	0.08468	128.42490	0.12842	84.682	13.37	0.33	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.76	Put	95.75080	0.09575	142.75850	0.14276	95.751	13.41	0.35	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.83	Call	193.90960	0.19391	147.89670	0.14790	193.910	13.52	0.58	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.87	Call	172.92850	0.17293	132.06130	0.13206	172.928	13.58	0.54	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	3.87650	0.00388	2.95480	0.00295	3.876	17.51	0.02	0.00	0	4,000.00
\$ / R	On 06/04/2018	Any day expiry			11.91270	11.91270	11.81150	11.81150		13.66	0.00	0.00	0	20,000.00
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	367.31610	0.36732	300.13320	0.30013	367.316	13.09	0.76	0.00	0	120,000.00
\$ / R	On 06/04/2018	Any day expiry	12.00	Call	151.36700	0.15137	120.25680	0.12026	151.367	14.03	0.44	0.00	0	100,000.00
\$ / R	On 16/04/2018	Any day expiry			11.92960	11.92960	11.82810	11.82810		13.74	0.00	0.00	0	54.00
\$ / R	On 24/04/2018	Any day expiry			11.94280	11.94280	11.84110	11.84110		13.80	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.94440	11.94440	11.84270	11.84270		13.81	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,056.91300	3.05691	3,158.68970	3.15869	3,056.913	23.25	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.78360	0.00078	0.57790	0.00058	0.784	26.60	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			11.95270	11.95270	11.85080	11.85080		13.74	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	136.10050	0.13610	179.06430	0.17906	136.100	13.32	0.33	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	195.09430	0.19509	164.10950	0.16411	195.094	14.21	0.42	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,853.74990	1.85375	1,954.31670	1.95432	1,853.750	18.13	0.98	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	1.59690	0.00160	1.64600	0.00165	1.597	23.87	0.00	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	1.27190	0.00127	0.94580	0.00095	1.272	25.67	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			11.95600	11.95600	11.85410	11.85410		13.77	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	76.65480	0.07665	106.48800	0.10649	76.655	13.01	0.22	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	336.50380	0.33650	284.27380	0.28427	336.504	13.52	0.61	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	99.50950	0.09951	83.93320	0.08393	99.510	15.45	0.24	0.00	0	2,000.00
\$ / R	On 07/05/2018	Any day expiry			11.96430	11.96430	12.01280	12.01280		13.69	0.00	0.00	0	0.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	253.00130	0.25300	0.00000	0.00000	253.001	13.84	0.49	588,987,584.00	100,000	100,000.00
\$ / R	On 09/05/2018	Any day expiry			11.96760	11.96760	11.86540	11.86540		13.75	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	848.90100	0.84890	939.82870	0.93983	848.901	16.01	0.82	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,901.00780	1.90101	2,001.40550	2.00141	1,901.008	17.87	0.97	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	1.81030	0.00181	1.37190	0.00137	1.810	24.39	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			11.97070	11.97070	11.86860	11.86860		13.78	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			11.97550	11.97550	11.87340	11.87340		13.73	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	858.43200	0.85843	948.56670	0.94857	858.432	15.96	0.81	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,527.86960	2.52787	2,629.94470	2.62994	2,527.870	18.85	0.99	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	1.62520	0.00163	1.25360	0.00125	1.625	23.79	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			11.97710	11.97710	11.87500	11.87500		13.75	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	13.06320	0.01306	18.61600	0.01862	13.063	13.06	0.05	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	157.60630	0.15761	200.30970	0.20031	157.606	13.35	0.33	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	204.67840	0.20468	175.64450	0.17564	204.678	14.46	0.40	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			11.98190	11.98190	11.87970	11.87970		13.80	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	305.30560	0.30531	368.01420	0.36801	305.306	13.94	0.50	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			12.00260	12.00260	11.90030	11.90030		13.91	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,822.09610	1.82210	1,920.96490	1.92096	1,822.096	17.87	0.94	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	2.82740	0.00283	2.55200	0.00255	2.827	20.90	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	1.32700	0.00133	1.04410	0.00104	1.327	21.24	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.03120	12.03120	11.92850	11.92850		14.07	0.00	149,607,972.00	12,435	342,638.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	31.18950	0.03119	42.24380	0.04224	31.189	12.49	0.08	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	58.53870	0.05854	76.58340	0.07658	58.539	12.74	0.14	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	769.59220	0.76959	691.36810	0.69137	769.592	12.93	0.81	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	694.63690	0.69464	621.96690	0.62197	694.637	13.05	0.77	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	128.06630	0.12807	160.57300	0.16057	128.066	13.13	0.25	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	529.74630	0.52975	469.74760	0.46975	529.746	13.47	0.66	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	219.20500	0.21921	264.47000	0.26447	219.205	13.56	0.36	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	227.81110	0.22781	274.09850	0.27410	227.811	13.59	0.37	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	288.44790	0.28845	341.28250	0.34128	288.448	13.81	0.43	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	371.73430	0.37173	327.64530	0.32765	371.734	13.98	0.53	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	340.53430	0.34053	399.14530	0.39915	340.534	13.98	0.47	0.00	0	35,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	410.33900	0.41034	475.33600	0.47534	410.339	14.24	0.52	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	317.71820	0.31772	280.44650	0.28045	317.718	14.26	0.47	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	422.73940	0.42274	488.59560	0.48860	422.739	14.28	0.53	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	313.93940	0.31394	277.09560	0.27710	313.939	14.28	0.47	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	429.00240	0.42900	495.28320	0.49528	429.002	14.31	0.54	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	278.38870	0.27839	245.64510	0.24565	278.389	14.53	0.43	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	493.84870	0.49385	564.19800	0.56420	493.849	14.55	0.58	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	527.72430	0.52772	599.97640	0.59998	527.724	14.67	0.60	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	598.17190	0.59817	673.97410	0.67397	598.172	14.92	0.63	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	203.13990	0.20314	179.45670	0.17946	203.140	15.16	0.33	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	671.93990	0.67194	750.95670	0.75096	671.940	15.16	0.67	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	868.48380	0.86848	953.72790	0.95373	868.484	15.75	0.74	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,044.46350	1.04446	1,133.96150	1.13396	1,044.464	16.23	0.79	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	110.15310	0.11015	97.64440	0.09764	110.153	16.32	0.20	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,078.95310	1.07895	1,169.14440	1.16914	1,078.953	16.32	0.80	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,122.45040	1.12245	1,213.45920	1.21346	1,122.450	16.43	0.81	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,228.44760	1.22845	1,321.03610	1.32104	1,228.448	16.70	0.84	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,255.27310	1.25527	1,347.99850	1.34800	1,255.273	16.77	0.84	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,345.12720	1.34513	1,438.69390	1.43869	1,345.127	16.97	0.86	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	71.53070	0.07153	62.98080	0.06298	71.531	17.05	0.14	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,490.82540	1.49083	1,586.13390	1.58613	1,490.825	17.24	0.88	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,509.24060	1.50924	1,604.74320	1.60474	1,509.241	17.27	0.88	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,527.69720	1.52770	1,623.38900	1.62339	1,527.697	17.31	0.89	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,657.96890	1.65797	1,754.85170	1.75485	1,657.969	17.55	0.90	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,761.50100	1.76150	1,859.17580	1.85918	1,761.501	17.73	0.91	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,808.86030	1.80886	1,906.85780	1.90686	1,808.860	17.82	0.92	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,818.35240	1.81835	1,916.41320	1.91641	1,818.352	17.83	0.92	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,837.35760	1.83736	1,935.53980	1.93554	1,837.358	17.87	0.92	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,846.87060	1.84687	1,945.11260	1.94511	1,846.871	17.89	0.92	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,904.07830	1.90408	2,002.66230	2.00266	1,904.078	17.99	0.93	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,999.89460	1.99989	2,098.98930	2.09899	1,999.895	18.16	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,096.23300	2.09623	2,195.77430	2.19577	2,096.233	18.33	0.94	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,241.57690	2.24158	2,341.68370	2.34168	2,241.577	18.58	0.95	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	15.85110	0.01585	13.79450	0.01379	15.851	18.98	0.03	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	12.12250	0.01212	10.64300	0.01064	12.123	19.12	0.03	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	10.43810	0.01044	9.21480	0.00921	10.438	19.20	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	6.65280	0.00665	5.98440	0.00598	6.653	19.43	0.02	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	6.35910	0.00636	5.73200	0.00573	6.359	19.45	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	5.63780	0.00564	5.11080	0.00511	5.638	19.52	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	4.99800	0.00500	4.55770	0.00456	4.998	19.58	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	4.10950	0.00411	3.78560	0.00379	4.109	19.68	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	3.69870	0.00370	3.42660	0.00343	3.699	19.73	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	3.53540	0.00354	3.28370	0.00328	3.535	19.76	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	2.27660	0.00228	2.05580	0.00206	2.277	19.85	0.01	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.12520	0.00113	1.02200	0.00102	1.125	19.85	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.73130	0.00073	0.66690	0.00067	0.731	19.85	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.68910	0.00069	0.62880	0.00063	0.689	19.85	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.58770	0.00059	0.53710	0.00054	0.588	19.85	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.55350	0.00055	0.50610	0.00051	0.554	19.85	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.42610	0.00043	0.39070	0.00039	0.426	19.85	0.00	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.24530	0.00025	0.22620	0.00023	0.245	19.85	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.20780	0.00021	0.19200	0.00019	0.208	19.85	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.13380	0.00013	0.12430	0.00012	0.134	19.85	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.09320	0.00009	0.08700	0.00009	0.093	19.85	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.04850	12.04850	11.94560	11.94560		14.16	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,802.57900	1.80258	1,899.93940	1.89994	1,802.579	17.82	0.91	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	3.83040	0.00383	3.46500	0.00347	3.830	19.24	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.60980	0.00161	1.46040	0.00146	1.610	19.24	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.05320	12.05320	11.95030	11.95030		14.13	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.05960	12.05960	11.95650	11.95650		14.17	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	399.08050	0.39908	460.26120	0.46026	399.081	14.22	0.49	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	72.37390	0.07237	64.67750	0.06468	72.374	17.43	0.13	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	62.52330	0.06252	55.95640	0.05596	62.523	17.65	0.11	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.08160	12.08160	11.97820	11.97820		14.21	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.08790	12.08790	11.98440	11.98440		14.29	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,402.01130	2.40201	2,500.29080	2.50029	2,402.011	18.68	0.93	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	3.78740	0.00379	3.01830	0.00302	3.787	18.37	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.08950	12.08950	11.98600	11.98600		14.31	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.09900	12.09900	11.99530	11.99530		14.31	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,784.51910	1.78452	1,880.28650	1.88029	1,784.519	17.59	0.87	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	7.76150	0.00776	6.36940	0.00637	7.761	19.12	0.02	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	3.67220	0.00367	2.97340	0.00297	3.672	19.12	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.11000	12.11000	12.00610	12.00610		14.32	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	578.15980	0.57816	646.31490	0.64631	578.160	14.76	0.55	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,835.99520	1.83600	1,932.00360	1.93200	1,835.995	17.64	0.87	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	7.25800	0.00726	6.14900	0.00615	7.258	19.76	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.11950	12.11950	12.01540	12.01540		14.31	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.14790	12.14790	12.04340	12.04340		14.43	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,770.03870	1.77004	1,864.41410	1.86441	1,770.039	17.39	0.84	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	17.99310	0.01799	16.13630	0.01614	17.993	20.28	0.03	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	9.82620	0.00983	8.79450	0.00879	9.826	20.28	0.02	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.17440	12.17440	12.06950	12.06950		14.43	0.00	0.00	0	38,389.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	201.17490	0.20117	235.48240	0.23548	201.175	13.43	0.26	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	236.45700	0.23646	275.22610	0.27523	236.457	13.57	0.30	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	297.28110	0.29728	341.62280	0.34162	297.281	13.80	0.34	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	342.31320	0.34231	390.31810	0.39032	342.313	13.96	0.38	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	416.41680	0.41642	469.77990	0.46978	416.417	14.19	0.42	0.00	0	13,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	795.09320	0.79509	868.61650	0.86862	795.093	15.27	0.60	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	823.58180	0.82358	898.15230	0.89815	823.582	15.34	0.61	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	971.72700	0.97173	1,051.30790	1.05131	971.727	15.72	0.66	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,291.64720	1.29165	1,378.82020	1.37882	1,291.647	16.48	0.74	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	207.85260	0.20785	190.23810	0.19024	207.853	16.57	0.25	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	155.84970	0.15585	142.50100	0.14250	155.850	17.09	0.20	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	27.77190	0.02777	25.01050	0.02501	27.772	20.40	0.04	0.00	0	5,300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	25.82300	0.02582	23.24650	0.02325	25.823	20.40	0.04	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	23.25840	0.02326	20.92690	0.02093	23.258	20.40	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	19.85290	0.01985	17.84930	0.01785	19.853	20.40	0.03	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.19130	12.19130	12.08620	12.08620		14.55	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,760.60940	1.76061	1,852.91920	1.85292	1,760.609	17.29	0.81	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	25.48090	0.02548	23.09640	0.02310	25.481	20.46	0.04	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	14.52790	0.01453	13.14520	0.01315	14.528	20.46	0.02	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.23270	12.23270	12.12720	12.12720		14.67	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.23880	12.23880	12.13320	12.13320		14.66	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.24190	12.24190	12.13630	12.13630		14.67	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,752.06990	1.75207	1,841.32340	1.84132	1,752.070	17.21	0.79	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	33.96570	0.03397	29.91970	0.02992	33.966	20.48	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	20.63190	0.02063	18.04790	0.01805	20.632	20.48	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.24950	12.24950	12.14390	12.14390		14.67	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	397.18010	0.39718	445.29040	0.44529	397.180	14.12	0.38	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,802.29260	1.80229	1,891.84250	1.89184	1,802.293	17.26	0.79	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	26.64790	0.02665	23.38250	0.02338	26.648	20.45	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.26180	12.26180	12.15600	12.15600		14.67	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.26640	12.26640	12.16060	12.16060		14.69	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	82.42550	0.08243	95.99160	0.09599	82.425	13.23	0.12	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	301.42970	0.30143	341.88790	0.34189	301.430	13.79	0.31	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	315.87520	0.31588	291.43790	0.29144	315.875	16.30	0.31	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.28790	12.28790	12.18180	12.18180		14.76	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,744.65820	1.74466	1,831.60320	1.83160	1,744.658	17.11	0.76	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	39.47910	0.03948	34.84980	0.03485	39.479	20.36	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	23.71010	0.02371	20.77010	0.02077	23.710	20.36	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.30470	12.30470	12.19850	12.19850		14.76	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,616.79440	1.61679	1,701.18070	1.70118	1,616.794	16.88	0.74	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	86.83780	0.08684	81.64220	0.08164	86.838	19.78	0.09	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.30920	12.30920	12.20300	12.20300		14.77	0.00	0.00	0	18,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	304.51540	0.30452	342.97540	0.34298	304.515	13.79	0.30	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	564.16740	0.56417	521.97550	0.52198	564.167	15.07	0.48	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,071.78400	1.07178	1,146.69830	1.14670	1,071.784	15.79	0.62	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	410.64710	0.41065	380.16040	0.38016	410.647	15.85	0.37	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	250.46300	0.25046	230.54430	0.23054	250.463	17.06	0.25	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	129.57550	0.12958	120.94660	0.12095	129.575	18.45	0.14	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	79.95810	0.07996	72.68570	0.07269	79.958	20.21	0.09	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	29.52860	0.02953	25.95000	0.02595	29.529	20.30	0.04	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.33460	12.33460	12.22860	12.22860		14.83	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,737.73760	1.73774	1,823.13460	1.82313	1,737.738	17.00	0.74	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	44.53170	0.04453	40.00550	0.04001	44.532	20.20	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	26.85510	0.02686	23.98960	0.02399	26.855	20.20	0.03	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.40040	12.40040	12.29480	12.29480		14.91	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.44990	12.44990	12.34460	12.34460		14.99	0.00	0.00	0	400.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019		Foreign Exchange Future	12.58380	12.58380		12.47850	12.47850		15.26	0.00	0.00	0	869.00
\$ / R	On 13/12/2019		Foreign Exchange Future	12.86080	12.86080		12.75540	12.75540		15.65	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	20.00	Call	Foreign Exchange Future	91.22490	0.09122	85.67160	0.08567	91.225	20.26	0.07	0.00	0	2,000.00
\$ / R	On 12/06/2020		Foreign Exchange Future	13.16740	13.16740		13.06070	13.06070		16.17	0.00	0.00	0	0.00
\$ / R	On 28/07/2020		Any day expiry	13.25170	13.25170		13.14440	13.14440		16.35	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020		Foreign Exchange Future	13.33970	13.33970		13.23180	13.23180		16.51	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018		Foreign Exchange Future	11.88130	11.88130		11.78010	11.78010		12.97	0.00	59,406.50	5	461.00
\$ / R MAXI	On 18/06/2018		Foreign Exchange Future	12.03120	12.03120		11.92850	11.92850		14.07	0.00	60,156.00	5	133.00
\$ / R MAXI	On 17/09/2018		Foreign Exchange Future	12.17440	12.17440		12.06950	12.06950		14.43	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018		Foreign Exchange Future	12.30920	12.30920		12.20300	12.20300		14.77	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019		Foreign Exchange Future	12.58380	12.58380		12.47850	12.47850		15.26	0.00	0.00	0	0.00
£ / R	On 15/03/2018		Any day expiry	16.48950	16.48950		16.36710	16.36710		24.05	0.00	0.00	0	38.00
£ / R	On 19/03/2018		Foreign Exchange Future	16.50140	16.50140		16.37870	16.37870		22.32	0.00	70,130,950.00	4,250	168,336.00
£ / R	On 19/03/2018	17.00	Put	Foreign Exchange Future	597.48340	0.59748	701.63390	0.70163	597.483	23.15	0.75	0.00	0	500.00
£ / R	On 19/03/2018	19.00	Call	Foreign Exchange Future	1.84580	0.00185	1.80860	0.00181	1.846	30.82	0.01	0.00	0	1,500.00
£ / R	On 19/03/2018	20.14	Call	Foreign Exchange Future	0.36250	0.00036	0.33070	0.00033	0.363	35.88	0.00	0.00	0	500.00
£ / R	On 30/04/2018		Any day expiry	16.63760	16.63760		16.51360	16.51360		20.22	0.00	0.00	0	9.00
£ / R	On 18/06/2018		Foreign Exchange Future	16.77920	16.77920		16.65440	16.65440		19.89	0.00	35,068,528.00	2,090	31,383.00
£ / R	On 18/06/2018	17.50	Put	Foreign Exchange Future	1,160.38130	1.16038	1,247.57150	1.24757	1,160.381	20.53	0.63	0.00	0	500.00
£ / R	On 18/06/2018	20.40	Call	Foreign Exchange Future	55.46660	0.05547	52.07980	0.05208	55.467	23.26	0.06	0.00	0	500.00
£ / R	On 17/09/2018		Foreign Exchange Future	17.04630	17.04630		16.91630	16.91630		19.27	0.00	5,795,742.00	340	13,662.00
£ / R	On 14/12/2018		Foreign Exchange Future	17.30140	17.30140		17.16920	17.16920		18.79	0.00	0.00	0	898.00
£ / R	On 18/03/2019		Foreign Exchange Future	17.57690	17.57690		17.44520	17.44520		18.51	0.00	0.00	0	951.00
£ / R	On 14/06/2019		Foreign Exchange Future	17.83710	17.83710		17.70290	17.70290		18.39	0.00	0.00	0	3,115.00
¥ / R	On 19/03/2018		Foreign Exchange Future	0.11220	0.11220		0.11112	0.11112		20.90	0.00	0.00	0	8,286.00
¥ / R	On 18/06/2018		Foreign Exchange Future	0.11436	0.11436		0.11326	0.11326		15.12	0.00	0.00	0	0.00
¥ / R	On 17/09/2018		Foreign Exchange Future	0.11649	0.11649		0.11537	0.11537		13.19	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.12584	0.12584		0.12468	0.12468		21.61	0.00	0.00	0	0.00
€ / R	On 15/03/2018		Any day expiry	14.74160	14.74160		14.59740	14.59740		12.72	0.00	0.00	0	63.00
€ / R	On 19/03/2018		Foreign Exchange Future	14.75390	14.75390		14.60940	14.60940		12.18	0.00	49,174,748.70	3,333	84,342.00
€ / R	On 19/03/2018	14.45	Put	Foreign Exchange Future	39.97490	0.03997	77.25840	0.07726	39.975	13.59	0.20	0.00	0	10,000.00
€ / R	On 19/03/2018	14.62	Put	Foreign Exchange Future	79.33890	0.07934	142.34330	0.14234	79.339	12.79	0.34	0.00	0	10,000.00
€ / R	On 19/03/2018	15.05	Put	Foreign Exchange Future	340.20370	0.34020	467.40690	0.46741	340.204	13.65	0.79	0.00	0	5,648.00
€ / R	On 19/03/2018	15.10	Put	Foreign Exchange Future	382.46810	0.38247	512.56640	0.51257	382.468	13.89	0.82	0.00	0	14,172.00
€ / R	On 19/03/2018	16.50	Call	Foreign Exchange Future	0.43640	0.00044	0.30040	0.00030	0.436	21.86	0.00	0.00	0	643.00
€ / R	On 19/03/2018	17.00	Call	Foreign Exchange Future	0.10420	0.00010	0.07140	0.00007	0.104	24.02	0.00	0.00	0	620.00
€ / R	On 29/03/2018		Any day expiry	14.79010	14.79010		14.64050	14.64050		12.59	0.00	0.00	0	3.00
€ / R	On 11/04/2018		Any day expiry	14.83590	14.83590		14.69010	14.69010		12.66	0.00	0.00	0	107.00
€ / R	On 30/04/2018		Any day expiry	14.89480	14.89480		14.74800	14.74800		12.66	0.00	0.00	0	16.00
€ / R	On 18/06/2018		Foreign Exchange Future	15.04560	15.04560		14.89770	14.89770		12.97	0.00	752,280.00	50	73,669.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	17.86160		0.01786		25.11120	0.02511	17.862	12.18	0.04	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	32.55160		0.03255		47.98120	0.04798	32.552	11.99	0.07	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	55.70060		0.05570		79.57690	0.07958	55.701	11.99	0.12	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	102.13970		0.10214		142.81240	0.14281	102.140	12.00	0.19	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	858.45690		0.85846		755.60000	0.75560	858.457	12.00	0.80	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	785.50220		0.78550		688.79890	0.68880	785.502	12.13	0.76	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	433.92610		0.43393		375.83350	0.37583	433.926	12.90	0.53	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	538.42890		0.53843		642.27310	0.64227	538.429	13.35	0.56	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	223.40660		0.22341		194.68590	0.19469	223.407	14.08	0.32	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	149.61310		0.14961		130.55350	0.13055	149.613	14.73	0.23	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,486.72410		1.48672		1,623.38950	1.62339	1,486.724	15.46	0.85	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	11.35260		0.01135		11.31450	0.01131	11.353	19.16	0.02	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	2.51410		0.00251		2.16680	0.00217	2.514	22.09	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.33400		15.33400		15.18160	15.18160		13.39	0.00	7,667,000.00	500	45,432.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	47.73270		0.04773		57.57890	0.05758	47.733	12.47	0.07	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	150.22150		0.15022		191.89120	0.19189	150.221	12.16	0.19	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	929.25720		0.92926		1,039.60060	1.03960	929.257	14.08	0.61	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	217.10930		0.21711		196.06490	0.19606	217.109	15.34	0.23	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	30.65570		0.03066		24.09280	0.02409	30.656	18.27	0.04	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.61650		15.61650		15.46120	15.46120		13.64	0.00	0.00	0	2,971.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.92260		15.92260		15.76410	15.76410		13.90	0.00	0.00	0	1,091.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.16060		16.16060		16.00070	16.00070		14.17	0.00	0.00	0	3,542.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.18000		93.18000		93.02000	93.02000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.10000		90.10000		89.94000	89.94000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			88.78000		88.78000		88.62000	88.62000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			90.90000		90.90000		90.74000	90.74000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.67000		94.67000		94.50000	94.50000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			93.18000		93.18000		93.00000	93.00000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			95.21000		95.21000		95.01000	95.01000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			98.92000		98.92000		98.70000	98.70000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			99.22000		99.22000		98.99000	98.99000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			94.37000		94.37000		94.11000	94.11000			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		100.01000	100.01000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.44000		100.44000		100.43000	100.43000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.42000		99.42000		99.39000	99.39000			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.01000		99.01000		99.01000	99.01000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.59000		98.59000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.49000		98.49000		98.48000	98.48000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.82000		98.82000		98.80000	98.80000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 15/03/2019	Interest Rate Swap	99.17000	99.17000	99.17000	99.15000	99.15000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.48000	99.48000	99.48000	99.45000	99.45000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.81000	99.81000	99.81000	99.77000	99.77000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.69000	100.69000	100.69000	100.64000	100.64000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.37000	98.37000	98.37000	98.31000	98.31000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.63000	95.63000	95.63000	95.59000	95.59000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.78000	94.78000	94.78000	94.73000	94.73000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.90000	93.90000	93.90000	93.84000	93.84000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.99000	93.99000	93.99000	93.91000	93.91000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.12000	96.12000	96.12000	96.01000	96.01000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.18000	96.18000	96.18000	96.07000	96.07000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.29000	97.29000	97.29000	97.18000	97.18000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.42000	99.42000	99.42000	99.31000	99.31000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.60000	100.60000	100.60000	100.50000	100.50000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.62000	95.62000	95.62000	95.51000	95.51000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	589.66800	589.66800	589.66800	590.21700	590.21700				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	690.97500	690.97500	690.97500	692.25600	692.25600				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	630.36100	630.36100	630.36100	631.76100	631.76100				0.00	0.00	0	814.00
AU\$ / R	On 15/03/2018	Any day expiry	9.29070	9.29070	9.29070	9.20370	9.20370			11.87	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.29610	9.29610	9.29610	9.20900	9.20900			11.63	0.00	2,324,025.00	250	6,582.00
AU\$ / R	On 29/03/2018	Any day expiry	9.30990	9.30990	9.30990	9.22270	9.22270			11.82	0.00	0.00	0	46.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.41640	9.41640	9.41640	9.32790	9.32790			12.00	0.00	0.00	0	5,986.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.53530	9.53530	9.53530	9.44460	9.44460			12.51	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.64910	9.64910	9.64910	9.55690	9.55690			13.16	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.88330	9.88330	9.88330	9.79070	9.79070			13.11	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.19930	9.19930	9.19930	9.13120	9.13120			12.95	0.00	0.00	0	600.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.33300	9.33300	9.33300	9.26410	9.26410			13.23	0.00	0.00	0	430.00
CF CANDO CAHB	On 28/03/2018	Can-Do Future	10.04100	10.04100	10.04100	6.42820	6.42820				0.00	0.00	0	5,000.00
CF CANDO CAHC	On 28/03/2018	Can-Do Future	5.43530	5.43530	5.43530	2.71290	2.71290				0.00	0.00	0	5,000.00
CF CANDO CAHE	On 28/03/2018	Can-Do Future	292.87690	292.87690	292.87690	175.90870	175.90870				0.00	0.00	0	5,000.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.62070	12.62070	12.62070	12.56380	12.56380			12.17	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.88270	12.88270	12.88270	12.82530	12.82530			12.49	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.14270	13.14270	13.14270	13.08280	13.08280			13.03	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.18500	14.18500	14.18500	14.12710	14.12710			14.17	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CNH / R	On 19/03/2018	Foreign Exchange Future	1.87860		1.87860		1.86260	1.86260		12.23	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.89250		1.89250		1.87570	1.87570		13.12	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.90580		1.90580		1.88880	1.88880		13.48	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.94530		1.94530		1.92830	1.92830		14.40	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.00010		2.00010		1.98070	1.98070		14.01	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.04080		2.04080		2.02100	2.02100		14.37	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.08210		2.08210		2.06130	2.06130		14.34	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.28140		2.28140		2.26000	2.26000		15.36	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	10.37248		79.25030		10.34476	79.42669			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.45839		80.71661		10.42981	80.89579			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	10.50270		82.86682		10.47486	83.07375			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.58460		84.39997		10.55594	84.61012			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	627.66600		627.66600		629.03200	629.03200			0.00	0.00	0	610.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.51690		1.51690		1.50460	1.50460		12.99	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.54010		1.54010		1.52760	1.52760		14.15	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.56120		1.56120		1.54830	1.54830		14.31	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.67230		1.67230		1.66040	1.66040		15.42	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.12091		133.12091		132.94311	132.94311			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	134.20956		134.20956		134.02792	134.02792			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	100.13838		100.13838		100.12974	100.12974			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	101.99572		101.99572		101.98647	101.98647			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	102.97278		102.97278		103.22728	103.22728			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	104.88268		104.88268		105.14144	105.14144			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	125.77745		125.77745		124.78313	124.78313			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	126.55739		126.55739		125.54400	125.54400			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	117.52459		117.52459		117.28104	117.28104			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	119.70431		119.70431		119.45573	119.45573			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	124.81768		124.81768		124.53541	124.53541			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future	125.39984		125.39984		125.11199	125.11199			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	252.23700		252.23700		251.99200	251.99200			0.00	0.00	0	1,128.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	6.97000		93.03000		6.97000	93.03000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	6.94000		93.06000		6.94000	93.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.77000		93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.91000		93.09000		6.91000	93.09000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.11710		0.11710		0.11610	0.11610			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.11620		0.11620		0.11560	0.11560			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11580		0.11580		0.11530	0.11530			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11280		0.11280		0.11060	0.11060			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.53090		1.53090		1.52140	1.52140		14.56	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.55560		1.55560		1.54600	1.54600		14.12	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.58010		1.58010		1.57020	1.57020			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.65130		1.65130		1.64110	1.64110		13.93	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	8.66770		8.66770		8.59590	8.59590		12.76	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.77360		8.77360		8.70060	8.70060		13.19	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.87900		8.87900		8.80460	8.80460		13.62	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.49560		9.49560		9.41690	9.41690		14.45	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.24170		1.24170		1.23810	1.23810			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25120		1.25120		1.24750	1.24750			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.25910		1.25910		1.25530	1.25530			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34130		1.34130		1.33810	1.33810			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.38890		1.38890		1.39040	1.39040			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.39460		1.39460		1.39620	1.39620			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.40020		1.40020		1.40160	1.40160			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.24180		1.24180		1.24020	1.24020			0.00	0.00	0	190.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.25050		1.25050		1.24890	1.24890			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.25950		1.25950		1.25790	1.25790			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			8.91270		8.91270	0.11198	8.99910	8.99910		14.96	0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future	9.07	Call	364.77670		0.03648	0.11198	683.54920	0.06835	364.777	14.63	0.26	0.00	0	11,700.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.74460		8.74460	0.11198	8.82920	8.82920		15.94	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,729.74760		0.37297	0.11198	3,280.14500	0.32801	3,729.748	15.77	0.56	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.58420		8.58420	0.11198	8.66770	8.66770		16.65	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.12880		118.45542		8.09893	118.65524		6.37	0.00	147,121,631.64	1,242	200,169.00
R186	On 03/05/2018	Bond Future	7.85	Call	447.06000		0.44706		511.64000	0.51164	447.060	6.12	0.26	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.00	Call	792.99000		0.79299		886.37000	0.88637	792.990	6.27	0.39	0.00	0	7.00
R186	On 03/05/2018	Bond Future	8.35	Put	643.94000		0.64394		594.45000	0.59445	643.940	6.69	0.31	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	553.73000		0.55373		510.83000	0.51083	553.730	6.75	0.28	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.40	Call	2,347.23000		2.34723		2,504.15000	2.50415	2,347.230	6.75	0.72	0.00	0	7.00
R186	On 03/05/2018	Bond Future	8.50	Put	405.14000		0.40514		373.53000	0.37353	405.140	6.88	0.22	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	123.47000		0.12347		113.94000	0.11394	123.470	7.31	0.08	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,505.33000		7.50533		7,703.79000	7.70379	7,505.330	7.63	0.99	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	1.67000		0.00167		1.57000	0.00157	1.670	7.63	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	1.38000		0.00138		1.30000	0.00130	1.380	7.63	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.15654		115.34686		8.12548	115.54960		6.85	0.00	0.00	0	191.00
R186	On 02/08/2018	Bond Future	7.50	Call	449.82000		0.44982		482.44000	0.48244	449.820	6.31	0.18	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,365.24000		2.36524		2,464.90000	2.46490	2,365.240	7.01	0.56	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.18029		117.51144		8.14787	117.71783		6.77	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,903.08000		1.90308		1,997.69000	1.99769	1,903.080	6.68	0.42	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,643.71000		3.64371		3,770.63000	3.77063	3,643.710	7.10	0.61	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	808.59000		0.80859		780.28000	0.78028	808.590	7.66	0.19	0.00	0	5,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			306.09140		306.09140		306.07876	306.07876			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			236.08231		236.08231		236.05966	236.05966		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			7.45889		102.59575		7.43281	102.70046		4.02	0.00	0.00	0	73,515.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.07000		0.00007		0.07000	0.00007	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			8.57985		97.88676		8.55047	98.09560		8.60	0.00	0.00	0	90,536.00
R2030	On 02/08/2018	Bond Future			8.61911		95.69225		8.58879	95.90426		9.28	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,877.07000		1.87707		1,991.92000	1.99192	1,877.070	9.18	0.46	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,474.93000		3.47493		3,627.68000	3.62768	3,474.930	9.72	0.65	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	574.08000		0.57408		551.34000	0.55134	574.080	10.55	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			8.79041		96.55440		8.76119	96.77963		9.74	0.00	0.00	0	61,957.00
R2032	On 02/08/2018	Bond Future			8.82997		98.34082		8.79989	98.56961		10.07	0.00	0.00	0	2.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			8.94507		101.03790		8.92090	101.24551		13.54	0.00	0.00	0	66,773.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,468.48000		1.46848		1,569.71000	1.56971	1,468.480	13.78	0.39	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	1,104.66000		1.10466		1,058.70000	1.05870	1,104.660	13.66	0.31	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.98517		102.90735		8.96034	103.11815		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			9.04319		97.39338		9.01918	97.60066		11.22	0.00	0.00	0	48,380.00
R2037	On 02/08/2018	Bond Future			9.08809		94.93933		9.06343	95.14983		12.15	0.00	0.00	0	731.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.25855		104.06619		6.20788	104.09697		0.34	0.00	0.00	0	22,162.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.09801		101.46524		9.06382	101.78524		11.82	0.00	0.00	0	39,345.00
R2040	On 03/05/2018	Bond Future	8.50	Call	194.23000		0.19423		247.42000	0.24742	194.230	10.75	0.10	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,445.41000		1.44541		1,631.28000	1.63128	1,445.410	11.64	0.43	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	8,047.54000		8.04754		8,364.09000	8.36409	8,047.540	13.88	0.93	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.14262		98.83621		9.10750	99.16144		12.81	0.00	0.00	0	420.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.14233		98.45903		9.10812	98.78590		12.53	0.00	0.00	0	23,703.00
R2044	On 02/08/2018	Bond Future			9.18582		95.89958		9.15071	96.23182		13.58	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future			9.10341		98.00886		9.07412	98.29946		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			6.63961		103.20886		6.60302	103.26685		1.03	0.00	0.00	0	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			6.99553		100.05756		6.96241	100.14280		2.18	0.00	0.00	0	35,989.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			8.94389		76.81012		8.91467	77.02269		11.71	0.00	2,227,493.48	29	80,430.00
R209	On 03/05/2018	Bond Future	8.95	Call	1,453.79000		1.45379		1,576.87000	1.57687	1,453.790	11.83	0.51	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,523.02000		2.52302		2,681.90000	2.68190	2,523.020	12.38	0.69	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	3,090.56000		3.09056		3,261.75000	3.26175	3,090.560	12.64	0.76	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	350.54000		0.35054		323.84000	0.32384	350.540	13.03	0.16	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	5,688.98000		5.68898		5,889.68000	5.88968	5,688.980	13.68	0.92	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	142.94000		0.14294		131.78000	0.13178	142.940	13.73	0.08	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	64.30000		0.06430		59.17000	0.05917	64.300	14.03	0.04	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	25.02000		0.02502		22.94000	0.02294	25.020	14.03	0.02	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1.96000		0.00196		1.79000	0.00179	1.960	14.03	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.98106		78.23125		8.95110	78.44729		12.17	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	9.66	Call	5,554.97000		5.55497		5,758.96000	5.75896	5,554.970	13.38	0.78	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	347.08000		0.34708		330.72000	0.33072	347.080	14.01	0.10	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	83.84000		0.08384		79.43000	0.07943	83.840	14.01	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.01731		76.55056		8.98653	76.77055		12.73	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 03/05/2018	Bond Future		187.41552	187.41552		187.56694	187.56694			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		155.43250	155.43250		155.42808	155.42808			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		8.66684	88.54808		8.63737	88.75397		9.45	0.00	0.00	0	45,743.00
R213	On 02/08/2018	Bond Future		8.70150	90.18645		8.67117	90.39556		9.82	0.00	0.00	0	1.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future		9.06300	76.66598		9.03369	76.89176		12.64	0.00	0.00	0	47,218.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future		22,011.85000	22,011.85000		21,810.68000	21,810.68000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future		9.04180	9.04180		8.95160	8.95160		11.90	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future		9.17270	9.17270		9.08190	9.08190		12.35	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future		9.30340	9.30340		9.21080	9.21080		12.83	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		9.99940	9.99940		9.90460	9.90460		13.72	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future		3.11880	3.11880		3.09610	3.09610		11.00	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future		3.07800	3.07800		3.05400	3.05400		11.80	0.00	0.00	0	6,380.00
TRY / R	On 17/09/2018	Foreign Exchange Future		3.03260	3.03260		3.01250	3.01250		12.35	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		3.00030	3.00030		2.97980	2.97980		13.39	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future		1.22120	1.22120		1.20450	1.20450			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future		1.20490	1.20490		1.18700	1.18700			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future		1.18690	1.18690		1.17040	1.17040			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 :												2,284,401,487.92	234,841	7 608 689.00
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Grand Total:												2,284,401,487.92	234,841	7 608 689.00
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