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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/03/2018

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	11.81850	11.81850	11.90500	11.90500			8.56	0.00	236,370,000.00	20,000	0.00
\$ / R	On 15/03/2018	Any day expiry	11.82210	11.82210	11.90500	11.90500			12.35	0.00	0.00	0	6,178.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.82930	11.82930	11.91230	11.91230			12.80	0.00	139,313,666.10	11,777	789,209.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.45	Put	10.96040	0.01096	9.40060	0.00940	10.960	14.41	0.08	0	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	15.37870	0.01538	12.82820	0.01283	15.379	14.21	0.11	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	29.09260	0.02909	23.19950	0.02320	29.093	13.81	0.19	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.67	Put	43.95420	0.04395	34.26290	0.03426	43.954	13.52	0.27	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.68	Put	46.51280	0.04651	36.16150	0.03616	46.513	13.48	0.28	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.72	Put	57.97640	0.05798	44.66730	0.04467	57.976	13.32	0.33	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	87.43930	0.08744	66.63830	0.06664	87.439	13.00	0.45	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	206.62730	0.20663	157.87710	0.15788	206.627	13.70	0.72	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	214.38240	0.21438	164.39940	0.16440	214.382	13.77	0.73	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	386.22240	0.38622	317.18770	0.31719	386.222	15.06	0.89	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	432.62400	0.43262	360.52090	0.36052	432.624	15.38	0.91	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	537.37680	0.53738	460.45180	0.46045	537.377	16.09	0.95	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	576.11390	0.57611	497.96720	0.49797	576.114	16.35	0.96	0	2,500.00

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 19/03/2018	Foreign Exchange Future	12.47	Call	3.81110	0.00381	6.99120	0.00699	3.811	16.84	0.03	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	674.03150	0.67403	593.62190	0.59362	674.031	17.08	0.97	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.55	Call	2.67450	0.00267	4.82330	0.00482	2.674	17.50	0.02	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	872.13320	0.87213	790.40360	0.79040	872.133	18.74	0.99	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	1.43320	0.00143	2.70360	0.00270	1.433	18.74	0.01	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	991.60390	0.99160	909.47010	0.90947	991.604	19.73	0.99	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	1,111.28930	1.11129	1,028.89890	1.02890	1,111.289	20.72	1.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	0.56950	0.00057	1.16240	0.00116	0.570	20.81	0.00	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	0.48160	0.00048	0.99880	0.00100	0.482	21.22	0.00	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	1,171.18160	1.17118	1,088.69880	1.08870	1,171.182	21.22	1.00	0.00	0	80,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	0.23560	0.00024	0.49830	0.00050	0.236	22.67	0.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,370.93560	1.37094	1,288.19830	1.28820	1,370.936	22.67	1.00	0.00	0	373.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,390.91950	1.39092	1,308.15990	1.30816	1,390.920	22.81	1.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,420.89760	1.42090	1,338.10800	1.33811	1,420.898	23.02	1.00	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,490.85560	1.49086	1,408.00990	1.40801	1,490.856	23.50	1.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	0.14080	0.00014	0.27590	0.00028	0.141	23.71	0.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,550.82760	1.55083	1,467.94590	1.46795	1,550.828	23.92	1.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,570.81950	1.57082	1,487.92790	1.48793	1,570.820	24.06	1.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,670.78730	1.67079	1,587.85680	1.58786	1,670.787	24.75	1.00	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	0.08730	0.00009	0.15680	0.00016	0.087	24.75	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,770.76470	1.77076	1,687.80920	1.68781	1,770.765	25.44	1.00	0.00	0	98,694.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	0.05450	0.00005	0.08840	0.00009	0.055	25.86	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	0.04880	0.00005	0.07700	0.00008	0.049	26.13	0.00	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,910.74370	1.91074	1,827.76720	1.82777	1,910.744	26.41	1.00	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	0.04140	0.00004	0.06280	0.00006	0.041	26.55	0.00	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	0.03830	0.00004	0.05680	0.00006	0.038	26.76	0.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	2,010.73360	2.01073	1,927.74820	1.92775	2,010.734	27.10	1.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	2,080.72820	2.08073	1,997.73840	1.99774	2,080.728	27.59	1.00	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	0.02680	0.00003	0.03610	0.00004	0.027	27.73	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	2,100.72680	2.10073	2,017.73610	2.01774	2,100.727	27.73	1.00	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	2,120.72560	2.12073	2,037.73390	2.03773	2,120.726	27.86	1.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	2,150.72380	2.15072	2,067.73090	2.06773	2,150.724	28.07	1.00	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	0.02270	0.00002	0.02900	0.00003	0.023	28.21	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	0.02170	0.00002	0.02730	0.00003	0.022	28.35	0.00	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,220.72020	2.22072	2,137.72490	2.13772	2,220.720	28.56	1.00	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	0.01930	0.00002	0.02350	0.00002	0.019	28.70	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	0.01730	0.00002	0.02020	0.00002	0.017	29.04	0.00	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,330.71580	2.33072	2,247.71800	2.24772	2,330.716	29.32	1.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,350.71520	2.35072	2,267.71700	2.26772	2,350.715	29.46	1.00	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	0.01460	0.00001	0.01600	0.00002	0.015	29.60	0.00	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,390.71600	2.39072	2,307.71520	2.30772	2,390.716	29.98	1.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	0.04000	0.00004	0.02310	0.00002	0.040	34.24	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	0.04150	0.00004	0.02400	0.00002	0.042	34.43	0.00	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,660.74780	2.66075	2,577.72830	2.57773	2,660.748	35.20	1.00	0.00	0	80,000.00

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	14.50	Call	0.04950	0.00005	0.02940	0.00003	0.050	35.39	0.00	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,670.74950	2.67075	2,587.72940	2.58773	2,670.750	35.39	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,690.75300	2.69075	2,607.73180	2.60773	2,690.753	35.78	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	0.05660	0.00006	0.03430	0.00003	0.057	36.17	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	0.06240	0.00006	0.03830	0.00004	0.062	36.75	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	0.06860	0.00007	0.04270	0.00004	0.069	37.33	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	0.10590	0.00011	0.06970	0.00007	0.106	40.23	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	0.14060	0.00014	0.09580	0.00010	0.141	42.35	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	0.15490	0.00015	0.10680	0.00011	0.155	43.12	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	0.15870	0.00016	0.10960	0.00011	0.159	43.32	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	0.19490	0.00019	0.13770	0.00014	0.195	45.06	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	0.24600	0.00025	0.17810	0.00018	0.246	47.18	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	0.32880	0.00033	0.24490	0.00024	0.329	50.08	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	0.35990	0.00036	0.34090	0.00034	0.360	52.79	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	0.32400	0.00032	0.30580	0.00031	0.324	52.79	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.26910	0.00027	0.25250	0.00025	0.269	52.79	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.19520	0.00020	0.18120	0.00018	0.195	52.79	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.08340	0.00008	0.07530	0.00008	0.083	52.79	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.05320	0.00005	0.04730	0.00005	0.053	52.79	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.83460	11.83460	11.91750	11.91750		13.22	0.00	0.00	0	30,000.00
\$ / R	On 22/03/2018	Any day expiry	11.87	Call	101.86520	0.10187	154.68820	0.15469	101.865	13.31	0.46	0.00	0	15,000.00
\$ / R	On 28/03/2018	Any day expiry			11.84490	11.84490	11.92790	11.92790		13.19	0.00	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.66	Call	251.48910	0.25149	318.27560	0.31828	251.489	13.09	0.71	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.85	Call	139.69600	0.13970	193.82550	0.19383	139.696	13.19	0.50	0.00	0	50,000.00
\$ / R	On 29/03/2018	Any day expiry			11.84670	11.84670	11.92970	11.92970		13.25	0.00	0.00	0	1,199.00
\$ / R	On 29/03/2018	Any day expiry	11.73	Put	93.67740	0.09368	72.46530	0.07247	93.677	13.14	0.37	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.76	Put	105.84380	0.10584	82.67390	0.08267	105.844	13.16	0.40	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.83	Call	154.74970	0.15475	209.74550	0.20975	154.750	13.23	0.52	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.87	Call	136.15630	0.13616	187.65400	0.18765	136.156	13.32	0.48	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	2.49130	0.00249	4.35630	0.00436	2.491	17.97	0.01	0.00	0	4,000.00
\$ / R	On 06/04/2018	Any day expiry			11.86050	11.86050	11.94360	11.94360		13.13	0.00	0.00	0	20,000.00
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	317.61130	0.31761	386.24900	0.38625	317.611	12.54	0.74	0.00	0	120,000.00
\$ / R	On 06/04/2018	Any day expiry	12.00	Call	119.28670	0.11929	159.27420	0.15927	119.287	13.70	0.39	0.00	0	100,000.00
\$ / R	On 16/04/2018	Any day expiry			11.87740	11.87740	11.96060	11.96060		13.24	0.00	0.00	0	54.00
\$ / R	On 24/04/2018	Any day expiry			11.89050	11.89050	11.97380	11.97380		13.35	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.89210	11.89210	11.97540	11.97540		13.36	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,109.04540	3.10905	3,025.88650	3.02589	3,109.045	23.82	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.56100	0.00056	0.77140	0.00077	0.561	26.73	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			11.90020	11.90020	11.98360	11.98360		13.32	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	144.17920	0.14418	121.48520	0.12149	144.179	12.98	0.36	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	164.86400	0.16486	203.06960	0.20307	164.864	13.96	0.39	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,904.33590	1.90434	1,822.80710	1.82281	1,904.336	18.02	0.98	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	1.41170	0.00141	1.56180	0.00156	1.412	24.41	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.91840	0.00092	1.24600	0.00125	0.918	25.73	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										
					11.90350	11.90350	11.98690	11.98690		13.35	0.00	0.00	0	0.00
\$ / R	11.50	Put	On 02/05/2018	Any day expiry	80.45880	0.08046	66.38180	0.06638	80.459	12.67	0.23	0.00	0	2,000.00
\$ / R	11.80	Call	On 02/05/2018	Any day expiry	294.96860	0.29497	351.04830	0.35105	294.969	13.18	0.58	0.00	0	2,000.00
\$ / R	12.50	Call	On 02/05/2018	Any day expiry	81.12650	0.08113	102.82820	0.10283	81.126	15.26	0.21	0.00	0	2,000.00
\$ / R			On 07/05/2018	Any day expiry	11.91160	11.91160	11.99510	11.99510		13.29	0.00	0.00	0	0.00
\$ / R	12.00	Call	On 07/05/2018	Any day expiry	219.00560	0.21901	262.92800	0.26293	219.006	13.60	0.46	0.00	0	100,000.00
\$ / R			On 09/05/2018	Any day expiry	11.91490	11.91490	11.99840	11.99840		13.34	0.00	0.00	0	0.00
\$ / R	12.74	Put	On 09/05/2018	Any day expiry	887.12390	0.88712	820.51260	0.82051	887.124	15.82	0.84	0.00	0	1,880.00
\$ / R	13.86	Put	On 09/05/2018	Any day expiry	1,951.30770	1.95131	1,870.37940	1.87038	1,951.308	17.71	0.98	0.00	0	1,880.00
\$ / R	15.63	Call	On 09/05/2018	Any day expiry	1.28870	0.00129	1.85040	0.00185	1.289	24.29	0.00	0.00	0	1,880.00
\$ / R			On 11/05/2018	Any day expiry	11.91820	11.91820	12.00170	12.00170		13.39	0.00	0.00	0	70.00
\$ / R			On 14/05/2018	Any day expiry	11.92300	11.92300	12.00660	12.00660		13.33	0.00	0.00	0	0.00
\$ / R	12.75	Put	On 14/05/2018	Any day expiry	896.06210	0.89606	829.84360	0.82984	896.062	15.79	0.83	0.00	0	11,000.00
\$ / R	14.50	Put	On 14/05/2018	Any day expiry	2,579.66650	2.57967	2,496.50630	2.49651	2,579.666	18.97	0.99	0.00	0	11,000.00
\$ / R	15.76	Call	On 14/05/2018	Any day expiry	1.15050	0.00115	1.65160	0.00165	1.150	23.67	0.00	0.00	0	11,000.00
\$ / R			On 15/05/2018	Any day expiry	11.92460	11.92460	12.00820	12.00820		13.36	0.00	0.00	0	0.00
\$ / R	10.90	Put	On 15/05/2018	Any day expiry	12.81620	0.01282	10.32300	0.01032	12.816	12.71	0.05	0.00	0	1,000.00
\$ / R	11.70	Put	On 15/05/2018	Any day expiry	165.98980	0.16599	142.92520	0.14293	165.990	13.04	0.36	0.00	0	1,000.00
\$ / R	12.20	Call	On 15/05/2018	Any day expiry	176.35680	0.17636	211.67310	0.21167	176.357	14.25	0.37	0.00	0	1,000.00
\$ / R			On 18/05/2018	Any day expiry	11.92940	11.92940	12.01300	12.01300		13.54	0.00	0.00	0	0.00
\$ / R	12.00	Put	On 18/05/2018	Any day expiry	322.83400	0.32283	284.84780	0.28485	322.834	13.69	0.53	0.00	0	51,000.00
\$ / R			On 31/05/2018	Any day expiry	11.94990	11.94990	12.03360	12.03360		13.53	0.00	0.00	0	181.00
\$ / R	13.80	Put	On 31/05/2018	Any day expiry	1,869.09560	1.86910	1,791.55460	1.79155	1,869.096	17.60	0.95	0.00	0	1,000.00
\$ / R	15.43	Call	On 31/05/2018	Any day expiry	2.61730	0.00262	2.64400	0.00264	2.617	21.29	0.01	0.00	0	500.00
\$ / R	15.89	Call	On 31/05/2018	Any day expiry	1.21880	0.00122	1.26510	0.00127	1.219	21.62	0.00	0.00	0	500.00
\$ / R			On 18/06/2018	Foreign Exchange Future	11.97830	11.97830	12.06210	12.06210		13.69	0.00	43,014,075.30	3,591	343,282.00
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future	31.23460	0.03123	26.28100	0.02628	31.235	12.16	0.09	0.00	0	60,750.00
\$ / R	11.20	Put	On 18/06/2018	Foreign Exchange Future	59.36910	0.05937	50.90130	0.05090	59.369	12.40	0.14	0.00	0	2,550.00
\$ / R	11.35	Call	On 18/06/2018	Foreign Exchange Future	718.59370	0.71859	790.47830	0.79048	718.594	12.57	0.80	0.00	0	10,000.00
\$ / R	11.45	Call	On 18/06/2018	Foreign Exchange Future	645.20390	0.64520	713.83740	0.71384	645.204	12.72	0.76	0.00	0	10,000.00
\$ / R	11.50	Put	On 18/06/2018	Foreign Exchange Future	132.29780	0.13230	115.43700	0.11544	132.298	12.81	0.26	0.00	0	66.00
\$ / R	11.70	Call	On 18/06/2018	Foreign Exchange Future	484.76390	0.48476	544.26120	0.54426	484.764	13.16	0.65	0.00	0	60.00
\$ / R	11.75	Put	On 18/06/2018	Foreign Exchange Future	228.18410	0.22818	201.89850	0.20190	228.184	13.25	0.38	0.00	0	60,000.00
\$ / R	11.77	Put	On 18/06/2018	Foreign Exchange Future	237.22660	0.23723	210.13680	0.21014	237.227	13.29	0.39	0.00	0	76,000.00
\$ / R	11.90	Put	On 18/06/2018	Foreign Exchange Future	300.87300	0.30087	268.48440	0.26848	300.873	13.52	0.45	27,094,171.80	5,000	7,000.00
\$ / R	12.00	Call	On 18/06/2018	Foreign Exchange Future	333.71550	0.33372	381.02540	0.38103	333.716	13.69	0.50	0.00	0	3,000.00
\$ / R	12.00	Put	On 18/06/2018	Foreign Exchange Future	355.41550	0.35542	318.92540	0.31893	355.416	13.69	0.50	0.00	0	35,050.00
\$ / R	12.12	Put	On 18/06/2018	Foreign Exchange Future	429.52920	0.42953	387.07540	0.38708	429.529	14.01	0.55	0.00	0	372.00
\$ / R	12.13	Call	On 18/06/2018	Foreign Exchange Future	284.28740	0.28429	325.23510	0.32524	284.287	14.04	0.45	0.00	0	500.00
\$ / R	12.14	Put	On 18/06/2018	Foreign Exchange Future	442.48730	0.44249	399.23580	0.39924	442.487	14.06	0.56	0.00	0	155,500.00
\$ / R	12.14	Call	On 18/06/2018	Foreign Exchange Future	280.78730	0.28079	321.33580	0.32134	280.787	14.06	0.44	0.00	0	8,000.00
\$ / R	12.15	Put	On 18/06/2018	Foreign Exchange Future	449.02860	0.44903	405.38220	0.40538	449.029	14.09	0.56	0.00	0	500.00
\$ / R	12.24	Call	On 18/06/2018	Foreign Exchange Future	247.99580	0.24800	284.67980	0.28468	247.996	14.33	0.40	0.00	0	500.00
\$ / R	12.25	Put	On 18/06/2018	Foreign Exchange Future	516.63000	0.51663	469.14010	0.46914	516.630	14.35	0.60	0.00	0	2,415.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	551.85310	0.55185	502.52270	0.50252	551.853	14.49	0.62	0.00	0	24,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	624.91210	0.62491	572.08340	0.57208	624.912	14.75	0.66	0.00	0	12,603.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	179.46410	0.17946	207.18970	0.20719	179.464	15.01	0.31	0.00	0	2,550.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	701.16410	0.70116	645.08970	0.64509	701.164	15.01	0.69	0.00	0	114,600.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	902.73060	0.90273	840.21490	0.84021	902.731	15.63	0.76	0.00	0	66.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,082.23560	1.08224	1,015.42960	1.01543	1,082.236	16.12	0.81	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	95.62800	0.09563	111.90340	0.11190	95.628	16.21	0.18	0.00	0	15,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,117.32800	1.11733	1,049.80340	1.04980	1,117.328	16.21	0.82	0.00	0	21,728.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,161.55130	1.16155	1,093.16820	1.09317	1,161.551	16.33	0.83	0.00	0	1,250.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,269.15920	1.26916	1,198.89490	1.19889	1,269.159	16.61	0.85	0.00	0	965.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,296.35850	1.29636	1,225.66020	1.22566	1,296.359	16.68	0.86	0.00	0	372.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,386.91610	1.38692	1,315.34180	1.31534	1,386.916	16.85	0.87	0.00	0	25,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	60.95520	0.06096	72.57110	0.07257	60.955	16.93	0.12	0.00	0	60,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,534.24850	1.53425	1,460.82610	1.46083	1,534.249	17.12	0.89	0.00	0	5,183.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,552.85280	1.55285	1,479.21890	1.47922	1,552.853	17.15	0.90	0.00	0	7,420.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,571.49380	1.57149	1,497.65400	1.49765	1,571.494	17.18	0.90	0.00	0	114,600.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,702.96510	1.70297	1,627.79360	1.62779	1,702.965	17.42	0.92	0.00	0	70,530.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,807.33280	1.80733	1,731.24340	1.73124	1,807.333	17.60	0.93	0.00	0	2,415.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,855.04270	1.85504	1,778.57050	1.77857	1,855.043	17.69	0.93	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,864.60370	1.86460	1,788.05700	1.78806	1,864.604	17.70	0.93	0.00	0	40,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,883.74310	1.88374	1,807.05060	1.80705	1,883.743	17.74	0.93	0.00	0	300.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,893.32200	1.89332	1,816.55740	1.81656	1,893.322	17.75	0.93	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,950.91320	1.95091	1,873.73290	1.87373	1,950.913	17.86	0.94	0.00	0	1,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,047.31770	2.04732	1,969.50150	1.96950	2,047.318	18.02	0.94	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,144.18770	2.14419	2,065.79930	2.06580	2,144.188	18.19	0.95	0.00	0	7,028.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,290.23280	2.29023	2,211.09340	2.21109	2,290.233	18.44	0.96	0.00	0	2,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	12.67010	0.01267	16.07100	0.01607	12.670	18.83	0.03	0.00	0	7,600.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	9.74840	0.00975	12.09660	0.01210	9.748	19.02	0.02	0.00	0	50.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	8.43010	0.00843	10.31590	0.01032	8.430	19.12	0.02	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	5.46360	0.00546	6.36300	0.00636	5.464	19.44	0.01	0.00	0	760.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	5.23300	0.00523	6.06020	0.00606	5.233	19.47	0.01	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	4.66550	0.00467	5.32030	0.00532	4.666	19.55	0.01	0.00	0	372.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	4.16110	0.00416	4.66870	0.00467	4.161	19.63	0.01	0.00	0	24,500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	3.45790	0.00346	3.77230	0.00377	3.458	19.77	0.01	0.00	0	15,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	3.13140	0.00313	3.36190	0.00336	3.131	19.84	0.01	0.00	0	114,600.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	3.00150	0.00300	3.19970	0.00320	3.001	19.88	0.01	0.00	0	965.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.89940	0.00190	2.00740	0.00201	1.899	19.95	0.00	0.00	0	40,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.92560	0.00093	0.96960	0.00097	0.926	19.95	0.00	0.00	0	5,183.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.59660	0.00060	0.62120	0.00062	0.597	19.95	0.00	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.56150	0.00056	0.58420	0.00058	0.561	19.95	0.00	0.00	0	300.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.47740	0.00048	0.49560	0.00050	0.477	19.95	0.00	0.00	0	7,420.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.44910	0.00045	0.46580	0.00047	0.449	19.95	0.00	0.00	0	66.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.34400	0.00034	0.35540	0.00036	0.344	19.95	0.00	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.19590	0.00020	0.20070	0.00020	0.196	19.95	0.00	0.00	0	2,415.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.16540	0.00017	0.16910	0.00017	0.165	19.95	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.10570	0.00011	0.10720	0.00011	0.106	19.95	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.07310	0.00007	0.07380	0.00007	0.073	19.95	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			11.99540	11.99540	12.07950	12.07950		13.82	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,848.11830	1.84812	1,772.18700	1.77219	1,848.118	17.72	0.92	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	3.23620	0.00324	3.48300	0.00348	3.236	19.31	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.33130	0.00133	1.42360	0.00142	1.331	19.31	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.00010	12.00010	12.08430	12.08430		13.79	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.00630	12.00630	12.09060	12.09060		13.84	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	416.74830	0.41675	376.56680	0.37657	416.748	14.01	0.51	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	62.62660	0.06263	73.25270	0.07325	62.627	17.33	0.11	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	53.88880	0.05389	63.21090	0.06321	53.889	17.55	0.10	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.02810	12.02810	12.11270	12.11270		14.01	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.03430	12.03430	12.11910	12.11910		14.00	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,450.13340	2.45013	2,371.08990	2.37109	2,450.133	18.60	0.94	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	3.09550	0.00310	3.52600	0.00353	3.096	18.34	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.03590	12.03590	12.12070	12.12070		14.01	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.04520	12.04520	12.13010	12.13010		14.02	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,828.30860	1.82831	1,753.96720	1.75397	1,828.309	17.50	0.88	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	4.23860	0.00424	6.25950	0.00626	4.239	18.07	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.82430	0.00182	2.83370	0.00283	1.824	18.07	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.05610	12.05610	12.14120	12.14120		14.03	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	601.00670	0.60101	552.76780	0.55277	601.007	14.62	0.57	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,879.88480	1.87988	1,805.31040	1.80531	1,879.885	17.55	0.88	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	3.28030	0.00328	6.35880	0.00636	3.280	18.29	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.06550	12.06550	12.15070	12.15070		14.03	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.09350	12.09350	12.17920	12.17920		14.17	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,812.24810	1.81225	1,739.38460	1.73938	1,812.248	17.30	0.85	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	12.71570	0.01272	17.65690	0.01766	12.716	19.60	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	6.61800	0.00662	9.56800	0.00957	6.618	19.60	0.01	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.11980	12.11980	12.20580	12.20580		14.17	0.00	84,838.60	7	38,396.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	207.25770	0.20726	185.45950	0.18546	207.258	13.21	0.28	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	244.68000	0.24468	218.59420	0.21859	244.680	13.37	0.31	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	307.78570	0.30779	277.56940	0.27757	307.786	13.61	0.36	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	354.43560	0.35444	321.46550	0.32147	354.436	13.77	0.39	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	431.07630	0.43108	394.02560	0.39403	431.076	14.01	0.44	0.00	0	13,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	821.68590	0.82169	767.78580	0.76779	821.686	15.15	0.62	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	850.89580	0.85090	796.07890	0.79608	850.896	15.23	0.63	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	1,002.27740	1.00228	943.19140	0.94319	1,002.277	15.61	0.68	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,327.43720	1.32744	1,261.51200	1.26151	1,327.437	16.38	0.76	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	189.62380	0.18962	208.96960	0.20897	189.624	16.48	0.24	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	140.79800	0.14080	156.75130	0.15675	140.798	16.98	0.18	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	21.86970	0.02187	26.94520	0.02695	21.870	19.96	0.03	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	20.25220	0.02025	25.02450	0.02502	20.252	19.96	0.03	0.00	0	1,550.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	18.13400	0.01813	22.50030	0.02250	18.134	19.96	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	15.34130	0.01534	19.15510	0.01916	15.341	19.96	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.13640	12.13640	12.22270	12.22270		14.30	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,801.06050	1.80106	1,729.96750	1.72997	1,801.060	17.19	0.83	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	20.33780	0.02034	25.16720	0.02517	20.338	20.07	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	11.26770	0.01127	14.26090	0.01426	11.268	20.07	0.02	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.17730	12.17730	12.26420	12.26420		14.43	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.18340	12.18340	12.27030	12.27030		14.42	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.18640	12.18640	12.27340	12.27340		14.44	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,790.81790	1.79082	1,721.91490	1.72191	1,790.818	17.09	0.80	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	28.47620	0.02848	33.79500	0.03380	28.476	20.19	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	16.95490	0.01695	20.44030	0.02044	16.955	20.19	0.02	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.19400	12.19400	12.28110	12.28110		14.43	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	409.93220	0.40993	377.23540	0.37724	409.932	13.95	0.39	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,841.32710	1.84133	1,772.02700	1.77203	1,841.327	17.15	0.80	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	22.19460	0.02219	26.49040	0.02649	22.195	20.17	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.20610	12.20610	12.29330	12.29330		14.44	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.21070	12.21070	12.29790	12.29790		14.46	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	82.89430	0.08289	74.58260	0.07458	82.894	12.98	0.12	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	310.72050	0.31072	284.07690	0.28408	310.720	13.61	0.32	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	293.50140	0.29350	318.64750	0.31865	293.501	16.22	0.30	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.23190	12.23190	12.31940	12.31940		14.55	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,783.09030	1.78309	1,715.51510	1.71552	1,783.090	17.03	0.78	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	34.52210	0.03452	39.69850	0.03970	34.522	20.19	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	20.43020	0.02043	23.77990	0.02378	20.430	20.19	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.24850	12.24850	12.33630	12.33630		14.55	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,653.77340	1.65377	1,588.78510	1.58879	1,653.773	16.81	0.75	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	79.23450	0.07923	86.39220	0.08639	79.234	19.71	0.09	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.25300	12.25300	12.34090	12.34090		14.56	0.00	0.00	0	18,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	312.83770	0.31284	288.81610	0.28882	312.838	13.60	0.31	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	530.31300	0.53031	571.97170	0.57197	530.313	14.96	0.47	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,101.38300	1.10138	1,045.34430	1.04534	1,101.383	15.71	0.63	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	384.60120	0.38460	415.72780	0.41573	384.601	15.77	0.36	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	339.64490	0.33964	0.00000	0.00000	339.645	16.11	0.32	19,993,537.25	5,000	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	232.56740	0.23257	253.60900	0.25361	232.567	16.99	0.23	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	119.25760	0.11926	129.83740	0.12984	119.258	18.39	0.13	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	72.94060	0.07294	79.41220	0.07941	72.941	20.14	0.08	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	25.74720	0.02575	29.72490	0.02972	25.747	20.14	0.03	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.27830	12.27830	12.36650	12.36650		14.62	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,775.33730	1.77534	1,708.74120	1.70874	1,775.337	16.93	0.75	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	39.41600	0.03942	44.81740	0.04482	39.416	20.05	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	23.45700	0.02346	26.96400	0.02696	23.457	20.05	0.03	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.34370	12.34370	12.43270	12.43270		14.71	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.39300	12.39300	12.48250	12.48250		14.78	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			12.52840		12.52840		12.61620	12.61620		15.09	0.00	0.00	0	869.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.80850		12.80850		12.89280	12.89280		15.41	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	79.44250		0.07944		86.69800	0.08670	79.443	19.89	0.06	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.10990		13.10990		13.19870	13.19870		15.82	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.19150		13.19150		13.28330	13.28330		15.97	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.27670		13.27670		13.37160	13.37160		16.10	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			11.82930		11.82930		11.91230	11.91230		12.80	0.00	236,586.00	20	480.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			11.97830		11.97830		12.06210	12.06210		13.69	0.00	0.00	0	143.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.11980		12.11980		12.20580	12.20580		14.17	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.25300		12.25300		12.34090	12.34090		14.56	0.00	379,843.00	31	34.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.52840		12.52840		12.61620	12.61620		15.09	0.00	0.00	0	0.00
£ / R	On 15/03/2018	Any day expiry			16.38440		16.38440		16.50940	16.50940		24.26	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			16.39630		16.39630		16.52140	16.52140		22.61	0.00	65,667,181.50	4,005	165,336.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	665.81420		0.66581		575.27520	0.57528	665.814	23.55	0.82	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	0.73490		0.00073		1.54620	0.00155	0.735	31.92	0.00	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	0.16990		0.00017		0.29900	0.00030	0.170	38.12	0.00	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry			16.53110		16.53110		16.65700	16.65700		20.23	0.00	0.00	0	9.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.67130		16.67130		16.79820	16.79820		20.00	0.00	16,671,300.00	1,000	30,383.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	1,230.07310		1.23007		1,144.97920	1.14498	1,230.073	20.75	0.65	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	51.52400		0.05152		53.95390	0.05395	51.524	23.75	0.06	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			16.93560		16.93560		17.06490	17.06490		19.34	0.00	0.00	0	13,662.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.18780		17.18780		17.32000	17.32000		18.84	0.00	0.00	0	898.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.46290		17.46290		17.59710	17.59710		18.54	0.00	0.00	0	951.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.72440		17.72440		17.85600	17.85600		18.39	0.00	0.00	0	3,115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11070		0.11070		0.11228	0.11228		20.39	0.00	0.00	0	8,286.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11281		0.11281		0.11442	0.11442		13.88	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11491		0.11491		0.11656	0.11656		12.26	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12420		0.12420		0.12589	0.12589		13.73	0.00	0.00	0	0.00
€ / R	On 15/03/2018	Any day expiry			14.55440		14.55440		14.71630	14.71630		10.64	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			14.56650		14.56650		14.72870	14.72870		10.52	0.00	54,624,375.00	3,750	83,342.00
€ / R	On 19/03/2018	Foreign Exchange Future	14.45	Put	57.93930		0.05794		40.03960	0.04004	57.939	11.08	0.33	0.00	0	10,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	14.62	Put	134.55240		0.13455		82.68860	0.08269	134.552	10.96	0.58	0.00	0	10,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	494.78050		0.49478		357.79700	0.35780	494.781	13.70	0.92	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	542.49780		0.54250		401.26410	0.40126	542.498	14.02	0.94	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	0.08790		0.00009		0.38660	0.00039	0.088	23.10	0.00	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	0.03600		0.00004		0.10170	0.00010	0.036	26.46	0.00	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			14.59880		14.59880		14.76220	14.76220		11.33	0.00	0.00	0	3.00
€ / R	On 11/04/2018	Any day expiry			14.64610		14.64610		14.80960	14.80960		11.72	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry			14.70460		14.70460		14.86830	14.86830		11.98	0.00	0.00	0	16.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.85310		14.85310		15.01840	15.01840		12.41	0.00	1,277,366.60	86	73,702.00

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	23.82050		0.02382		17.25220	0.01725	23.821	11.83	0.06	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	43.67260		0.04367		33.52620	0.03353	43.673	11.67	0.10	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	71.20480		0.07120		56.80500	0.05681	71.205	11.52	0.15	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	132.11450		0.13211		103.39040	0.10339	132.115	11.63	0.24	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	700.25670		0.70026		834.20480	0.83420	700.257	11.70	0.74	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	633.58890		0.63359		761.98020	0.76198	633.589	11.83	0.70	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	329.11040		0.32911		416.03150	0.41603	329.110	12.72	0.45	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	645.94230		0.64594		551.45550	0.55146	645.942	13.23	0.63	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	162.48220		0.16248		212.96700	0.21297	162.482	14.00	0.26	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	105.30980		0.10531		141.70150	0.14170	105.310	14.63	0.18	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,649.63320		1.64963		1,508.56000	1.50856	1,649.633	15.34	0.89	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	8.95380		0.00895		10.89410	0.01089	8.954	19.68	0.02	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	1.43080		0.00143		2.24230	0.00224	1.431	21.89	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.13690		15.13690		15.30610	15.30610		13.01	0.00	3,784,225.00	250	49,082.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	52.25800		0.05226		45.69660	0.04570	52.258	11.85	0.08	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	183.76510		0.18377		152.34210	0.15234	183.765	11.98	0.23	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,049.36260		1.04936		943.92150	0.94392	1,049.363	14.05	0.66	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	172.54720		0.17255		209.11500	0.20912	172.547	15.33	0.19	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	25.79600		0.02580		31.28300	0.03128	25.796	18.62	0.03	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.41470		15.41470		15.58810	15.58810		13.38	0.00	0.00	0	2,971.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.71920		15.71920		15.89440	15.89440		13.62	0.00	0.00	0	1,091.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.95290		15.95290		16.12830	16.12830		13.98	0.00	0.00	0	3,542.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.13000		93.13000		93.16000	93.16000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.06000		90.06000		90.09000	90.09000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			88.74000		88.74000		88.77000	88.77000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			90.86000		90.86000		90.90000	90.90000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.63000		94.63000		94.67000	94.67000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			93.13000		93.13000		93.17000	93.17000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			95.16000		95.16000		95.21000	95.21000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			98.86000		98.86000		98.92000	98.92000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			99.15000		99.15000		99.22000	99.22000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			94.29000		94.29000		94.36000	94.36000			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			99.90000		99.90000		99.89000	99.89000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.02000		100.02000		100.02000	100.02000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.44000		100.44000		100.44000	100.44000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.41000		99.41000		99.41000	99.41000			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.01000		99.01000		99.01000	99.01000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.59000		98.59000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.49000		98.49000		98.49000	98.49000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.82000		98.82000		98.82000	98.82000			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		99.16000	99.16000		99.16000	99.16000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.47000	99.47000		99.47000	99.47000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.79000	99.79000		99.80000	99.80000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		100.66000	100.66000		100.67000	100.67000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.32000	98.32000		98.33000	98.33000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.57000	95.57000		95.61000	95.61000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		94.72000	94.72000		94.76000	94.76000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		93.83000	93.83000		93.87000	93.87000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		93.92000	93.92000		93.96000	93.96000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.04000	96.04000		96.07000	96.07000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.10000	96.10000		96.13000	96.13000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		97.21000	97.21000		97.24000	97.24000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.34000	99.34000		99.38000	99.38000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		100.52000	100.52000		100.56000	100.56000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		95.53000	95.53000		95.57000	95.57000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		590.97000	590.97000		590.45100	590.45100			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		693.23900	693.23900		692.21700	692.21700			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future		631.99400	631.99400		631.24600	631.24600			0.00	0.00	0	814.00
AU\$ / R	On 15/03/2018	Any day expiry		9.25610	9.25610		9.28440	9.28440		10.90	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		9.26170	9.26170		9.29000	9.29000		10.71	0.00	2,315,425.00	250	6,832.00
AU\$ / R	On 29/03/2018	Any day expiry		9.27560	9.27560		9.30390	9.30390		11.31	0.00	0.00	0	46.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		9.38180	9.38180		9.41000	9.41000		11.70	0.00	3,752,720.00	400	5,586.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		9.49970	9.49970		9.52830	9.52830		12.20	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		9.61170	9.61170		9.64230	9.64230		12.91	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		9.84830	9.84830		9.87510	9.87510		12.91	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		9.20270	9.20270		9.22740	9.22740		11.93	0.00	0.00	0	600.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		9.33700	9.33700		9.36250	9.36250		12.81	0.00	0.00	0	430.00
CF CANDO CAHB	On 28/03/2018	Can-Do Future		5.25190	5.25190		13.86690	13.86690			0.00	0.00	0	5,000.00
CF CANDO CAHC	On 28/03/2018	Can-Do Future		2.70550	2.70550		7.59800	7.59800			0.00	0.00	0	5,000.00
CF CANDO CAHE	On 28/03/2018	Can-Do Future		172.57320	172.57320		383.17530	383.17530			0.00	0.00	0	5,000.00
CHF / R	On 19/03/2018	Foreign Exchange Future		12.44670	12.44670		12.58240	12.58240		11.38	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future		12.70350	12.70350		12.84230	12.84230		12.43	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future		12.95860	12.95860		13.10130	13.10130		12.92	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		13.99430	13.99430		14.13710	14.13710		14.15	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	1.87010		1.87010		1.87830	1.87830		11.38	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.88310		1.88310		1.89200	1.89200		12.82	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.89650		1.89650		1.90560	1.90560		13.23	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.93510		1.93510		1.94500	1.94500		14.23	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	1.97560		1.97560		1.99730	1.99730		13.93	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.01620		2.01620		2.03790	2.03790		13.55	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.05650		2.05650		2.07930	2.07930		14.18	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.25570		2.25570		2.27820	2.27820		15.24	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	10.35019		79.39209		10.35620	79.35382			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.43542		80.86057		10.44167	80.82136			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	10.48046		83.03205		10.49154	82.94966			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.56171		84.56774		10.57319	84.48353			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	629.38000		629.38000		628.58900	628.58900			0.00	0.00	0	610.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.50970		1.50970		1.51950	1.51950		12.27	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.53270		1.53270		1.54270	1.54270		13.89	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.55280		1.55280		1.56350	1.56350		14.14	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.66290		1.66290		1.67360	1.67360		15.24	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.29516		133.29516		133.29309	133.29309			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	134.38759		134.38759		134.38484	134.38484			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	100.58874		100.58874		100.14110	100.14110			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	102.45472		102.45472		101.99833	101.99833			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	103.11023		103.11023		102.71278	102.71278			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	105.02315		105.02315		104.61779	104.61779			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	124.99796		124.99796		124.99447	124.99447			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	125.76401		125.76401		125.75974	125.75974			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	117.53215		117.53215		117.52848	117.52848			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	119.71260		119.71260		119.70822	119.70822			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	124.28802		124.28802		124.28430	124.28430			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future	124.86109		124.86109		124.85628	124.85628			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	251.98000		251.98000		251.94800	251.94800			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	0.11690		0.11690		0.11750	0.11750			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.11680		0.11680		0.11710	0.11710			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11640		0.11640		0.11680	0.11680			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11120		0.11120		0.11220	0.11220			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.52390		1.52390		1.52610	1.52610		12.58	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.54840		1.54840		1.55070	1.55070		13.66	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.57250		1.57250		1.57530	1.57530			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.64360		1.64360		1.64610	1.64610		13.74	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	8.62120		8.62120		8.64850	8.64850		11.85	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.72620		8.72620		8.75390	8.75390		12.88	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			8.83030		8.83030		8.85920	8.85920		13.40	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.44710		9.44710		9.47120	9.47120		14.10	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.23290		1.23290		1.24450	1.24450			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.24250		1.24250		1.25410	1.25410			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.25040		1.25040		1.26210	1.26210			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33260		1.33260		1.34430	1.34430			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.38610		1.38610		1.38690	1.38690			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.39180		1.39180		1.39260	1.39260			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.39730		1.39730		1.39810	1.39810			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.23140		1.23140		1.23640	1.23640			0.00	0.00	0	190.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.24000		1.24000		1.24510	1.24510			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24890		1.24890		1.25400	1.25400			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.03310		9.03310	0.11057	8.90630	8.90630		15.10	0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future	9.07	Call	721.39480		0.07214	0.11057	317.49150	0.03175	721.395	14.95	0.44	0.00	0	11,700.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.86410		8.86410	0.11057	8.73970	8.73970		16.14	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,105.29590		0.31053	0.11057	3,737.13660	0.37371	3,105.296	15.97	0.50	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.70270		8.70270	0.11057	8.57960	8.57960		16.71	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.07691		118.80283		8.10279	118.62939		6.37	0.00	348,686,306.05	2,935	200,073.00
R186	On 03/05/2018	Bond Future	7.85	Call	527.08000		0.52708		485.70000	0.48570	527.080	6.12	0.30	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.00	Call	915.68000		0.91568		852.62000	0.85262	915.680	6.27	0.43	0.00	0	7.00
R186	On 03/05/2018	Bond Future	8.35	Put	522.98000		0.52298		581.47000	0.58147	522.980	6.69	0.27	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	445.49000		0.44549		497.70000	0.49770	445.490	6.75	0.24	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.40	Call	2,586.40000		2.58640		2,465.17000	2.46517	2,586.400	6.75	0.76	0.00	0	7.00
R186	On 03/05/2018	Bond Future	8.50	Put	319.74000		0.31974		360.72000	0.36072	319.740	6.88	0.18	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	90.98000		0.09098		106.29000	0.10629	90.980	7.31	0.06	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,846.43000		7.84643		7,675.88000	7.67588	7,846.430	7.63	0.99	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.96000		0.00096		1.27000	0.00127	0.960	7.63	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.79000		0.00079		1.05000	0.00105	0.790	7.63	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.10248		115.70002		8.12956	115.52294		6.85	0.00	0.00	0	191.00
R186	On 02/08/2018	Bond Future	7.50	Call	508.77000		0.50877		478.43000	0.47843	508.770	6.31	0.20	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,552.68000		2.55268		2,457.46000	2.45746	2,552.680	7.01	0.58	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.12383		117.87118		8.15219	117.69030		6.77	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	2,048.71000		2.04871		1,974.49000	1.97449	2,048.710	6.68	0.45	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,857.82000		3.85782		3,749.19000	3.74919	3,857.820	7.10	0.64	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	732.95000		0.73295		770.28000	0.77028	732.950	7.66	0.18	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			306.09830		306.09830		306.09507	306.09507			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			236.09646		236.09646		236.08967	236.08967		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			7.39163		102.86607		7.41738	102.76248		4.02	0.00	156,356,426.40	1,520	73,115.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.03000		0.00003		0.04000	0.00004	0.030	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			8.52289		98.29220		8.54366	98.14409		8.60	0.00	46,197,334.00	470	90,266.00
R2030	On 02/08/2018	Bond Future			8.56023		96.10455		8.58177	95.95344		9.28	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	2,056.47000		2.05647	1,991.38000	1.99138	2,056.470	2,056.470	9.18	0.49	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,731.65000		3.73165	3,638.23000	3.63823	3,731.650	3,731.650	9.72	0.67	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	499.73000		0.49973	527.48000	0.52748	499.730	499.730	10.55	0.15	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			8.72837		97.03350		8.75424	96.83332		9.74	0.00	30,080,385.00	310	61,647.00
R2032	On 02/08/2018	Bond Future			8.76601		98.82822		8.79275	98.62403		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			8.92388		101.21988		8.92934	101.17294		13.54	0.00	15,182,982.00	150	66,923.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,502.94000		1.50294	1,503.09000	1.50309	1,502.940	1,502.940	13.78	0.40	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	1,016.46000		1.01646	1,047.06000	1.04706	1,016.460	1,016.460	13.66	0.29	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.96340		103.09213		8.96907	103.04396		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			9.01171		97.66530		9.02741	97.52953		11.22	0.00	31,252,896.00	320	48,060.00
R2037	On 02/08/2018	Bond Future			9.05573		95.21571		9.07194	95.07711		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			6.19251		104.10631		6.23743	104.07902		0.34	0.00	23,944,451.30	230	21,932.00
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			9.07672		101.66431		9.08733	101.56502		11.82	0.00	0.00	0	39,345.00
R2040	On 03/05/2018	Bond Future	8.50	Call	200.67000		0.20067	197.46000	0.19746	200.670	200.670	10.75	0.10	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,500.17000		1.50017	1,472.62000	1.47262	1,500.170	1,500.170	11.64	0.45	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	8,221.96000		8.22196	8,134.67000	8.13467	8,221.960	8,221.960	13.88	0.94	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.12077		99.03835		9.13173	98.93688		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			9.12615		98.61340		9.13675	98.51222		12.53	0.00	23,667,216.00	240	23,583.00
R2044	On 02/08/2018	Bond Future			9.16925		96.05614		9.18018	95.95282		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			9.08739		98.16762		9.09791	98.06331		13.07	0.00	82,460,800.80	840	90,984.00
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			6.59286		103.28296		6.61326	103.25062		1.03	0.00	169,280,771.44	1,639	23,532.00
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			6.93836		100.20475		6.96415	100.13832		2.18	0.00	36,073,710.00	360	35,809.00
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			8.92272		76.96405		8.92819	76.92423		11.71	0.00	107,749,670.00	1,400	81,127.00
R209	On 03/05/2018	Bond Future	8.95	Call	1,508.94000		1.50894		1,500.58000	1.50058	1,508.940	11.83	0.53	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,607.45000		2.60745		2,590.91000	2.59091	2,607.450	12.38	0.71	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	3,187.24000		3.18724		3,166.98000	3.16698	3,187.240	12.64	0.77	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	309.58000		0.30958		323.94000	0.32394	309.580	13.03	0.15	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	5,821.03000		5.82103		5,789.14000	5.78914	5,821.030	13.68	0.93	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	122.08000		0.12208		129.66000	0.12966	122.080	13.73	0.07	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	53.25000		0.05325		57.34000	0.05734	53.250	14.03	0.03	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	19.94000		0.01994		21.84000	0.02184	19.940	14.03	0.01	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1.41000		0.00141		1.61000	0.00161	1.410	14.03	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.95937		78.38757		8.96502	78.34680		12.17	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	9.66	Call	5,663.83000		5.66383		5,638.47000	5.63847	5,663.830	13.38	0.79	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	323.50000		0.32350		331.50000	0.33150	323.500	14.01	0.10	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	76.20000		0.07620		78.88000	0.07888	76.200	14.01	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.99503		76.70971		9.00088	76.66787		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		187.09400	187.09400		187.41974	187.41974			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		155.15007	155.15007		155.09198	155.09198			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		8.61009	88.94514		8.63587	88.76446		9.45	0.00	83,608,431.60	940	44,803.00
R213	On 02/08/2018	Bond Future		8.64301	90.59030		8.66965	90.40605		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		9.04192	76.82825		9.05242	76.74736		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		21,806.44000	21,806.44000		22,003.22000	22,003.22000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future		8.99510	8.99510		9.04610	9.04610		11.08	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future		9.12510	9.12510		9.17630	9.17630		12.11	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future		9.25340	9.25340		9.30660	9.30660		12.56	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		9.94860	9.94860		9.99980	9.99980		13.50	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future		3.09750	3.09750		3.11310	3.11310		10.22	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future		3.05570	3.05570		3.06910	3.06910		11.34	0.00	0.00	0	6,380.00
TRY / R	On 17/09/2018	Foreign Exchange Future		3.01170	3.01170		3.02530	3.02530		11.98	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		2.97550	2.97550		2.98980	2.98980		13.22	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future		1.21720	1.21720		1.22540	1.22540			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future		1.20050	1.20050		1.20840	1.20840			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future		1.18300	1.18300		1.19080	1.19080			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 : **1,769,120,691.74** **66,521** **7 590 096.00**

Grand Total: **1,769,120,691.74** **66,521** **7 590 096.00**