



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 22/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 25/05/2017	Any day expiry	13.23250	13.23250		13.24870	13.24870		18.20	0.00	0.00	0	0.00	
\$ / R	On 25/05/2017	Any day expiry	13.56	Call	21.57630	0.02158	39.10900	0.03911	21.576	24.95	0.14	0.00	0	2,000.00
\$ / R	On 26/05/2017	Any day expiry			13.23460	13.23460	13.25080	13.25080		18.04	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	300.69930	0.30070	298.08530	0.29809	300.699	22.56	0.80	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	0.08280	0.00008	0.03070	0.00003	0.083	53.45	0.00	0.00	0	60.00
\$ / R	On 30/05/2017	Any day expiry			13.24300	13.24300	13.25920	13.25920		16.17	0.00	0.00	0	1,391.00
\$ / R	On 31/05/2017	Any day expiry			13.24510	13.24510	13.26130	13.26130		16.17	0.00	92,340.50	7	1,200.00
\$ / R	On 05/06/2017	Any day expiry			13.25700	13.25700	13.27340	13.27340		15.54	0.00	0.00	0	0.00
\$ / R	On 05/06/2017	Any day expiry	13.10	Put	95.91100	0.09591	107.83440	0.10783	95.911	15.78	0.34	0.00	0	30,000.00
\$ / R	On 05/06/2017	Any day expiry	13.77	Call	28.42590	0.02843	47.88340	0.04788	28.426	16.99	0.13	0.00	0	30,000.00
\$ / R	On 07/06/2017	Any day expiry			13.26190	13.26190	13.27820	13.27820		15.85	0.00	0.00	0	0.00
\$ / R	On 09/06/2017	Any day expiry			13.26680	13.26680	13.28300	13.28300		16.06	0.00	0.00	0	0.00
\$ / R	On 09/06/2017	Any day expiry	13.00	Put	81.02930	0.08103	87.79800	0.08780	81.029	15.86	0.28	0.00	0	20,000.00
\$ / R	On 12/06/2017	Any day expiry			13.27410	13.27410	13.29020	13.29020		15.84	0.00	0.00	0	0.00
\$ / R	On 12/06/2017	Any day expiry	13.00	Put	87.04370	0.08704	96.39420	0.09639	87.044	15.44	0.28	0.00	0	100.00
\$ / R	On 12/06/2017	Any day expiry	13.20	Put	164.77980	0.16478	175.78640	0.17579	164.780	15.76	0.43	0.00	0	150.00

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 19/06/2017	Foreign Exchange Future		13.29120	13.29120		13.30700	13.30700		16.06	0.00	401,899,305.60	30,238	861,921.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	3.48500	0.00349	3.65360	0.00365	3.485	19.91	0.01	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	6.70420	0.00670	6.97180	0.00697	6.704	19.06	0.02	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	8.33230	0.00833	8.93180	0.00893	8.332	18.42	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	11.65230	0.01165	12.99420	0.01299	11.652	17.46	0.04	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	13.06390	0.01306	14.73530	0.01474	13.064	17.14	0.05	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	20.91420	0.02091	24.44840	0.02445	20.914	15.86	0.08	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	671.40150	0.67140	692.84010	0.69284	671.401	14.91	0.89	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	38.94860	0.03895	45.26790	0.04527	38.949	15.02	0.14	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	578.78800	0.57879	601.44090	0.60144	578.788	15.10	0.84	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	55.45670	0.05546	62.70350	0.06270	55.457	15.17	0.18	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	79.18300	0.07918	87.23830	0.08724	79.183	15.35	0.23	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	455.86520	0.45587	479.84530	0.47985	455.865	15.39	0.75	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	109.19610	0.10920	117.73180	0.11773	109.196	15.53	0.30	392,849.02	100	88,355.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	400.39610	0.40040	424.73180	0.42473	400.396	15.53	0.70	0.00	0	1,578.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	214.11930	0.21412	222.05140	0.22205	214.119	15.97	0.46	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	245.59000	0.24559	269.16030	0.26916	245.590	16.00	0.52	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	240.30800	0.24031	247.80350	0.24780	240.308	16.06	0.50	0.00	0	2,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	214.68500	0.21468	237.58280	0.23758	214.685	16.20	0.48	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	195.12280	0.19512	217.44960	0.21745	195.123	16.37	0.44	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	173.69500	0.17369	195.24350	0.19524	173.695	16.58	0.41	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	157.44910	0.15745	178.28320	0.17828	157.449	16.76	0.38	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	506.30250	0.50630	508.29030	0.50829	506.303	17.42	0.72	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	105.33450	0.10533	122.95270	0.12295	105.335	17.45	0.27	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	85.81120	0.08581	101.73950	0.10174	85.811	17.80	0.23	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	619.46490	0.61946	619.08940	0.61909	619.465	17.91	0.78	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	653.06560	0.65307	652.02470	0.65202	653.066	18.05	0.80	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	55.80310	0.05580	68.74710	0.06875	55.803	18.40	0.16	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	764.60310	0.76460	761.74710	0.76175	764.603	18.40	0.84	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	50.62720	0.05063	63.14610	0.06315	50.627	18.46	0.15	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	861.38860	0.86139	857.34460	0.85734	861.389	18.56	0.87	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	879.31270	0.87931	875.04630	0.87505	879.313	18.59	0.88	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	924.51540	0.92452	919.69220	0.91969	924.515	18.66	0.89	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	970.23940	0.97024	964.85700	0.96486	970.239	18.73	0.90	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	29.86370	0.02986	40.05760	0.04006	29.864	18.76	0.09	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	29.10330	0.02910	39.18620	0.03919	29.103	18.78	0.09	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,063.05700	1.06306	1,056.56730	1.05657	1,063.057	18.88	0.92	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	20.16470	0.02016	28.72110	0.02872	20.165	18.98	0.07	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	15.42080	0.01542	22.94550	0.02295	15.421	19.13	0.05	0.00	0	98,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	8.45070	0.00845	13.52040	0.01352	8.451	19.78	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,605.33210	1.60533	1,593.43230	1.59343	1,605.332	20.39	0.98	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	5.37690	0.00538	8.54990	0.00855	5.377	20.86	0.02	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	4.53160	0.00453	7.16210	0.00716	4.532	21.30	0.02	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	4.16910	0.00417	6.56430	0.00656	4.169	21.51	0.02	0.00	0	1,000.00

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 19/06/2017	Foreign Exchange Future	15.40	Call	2.80510	0.00281	4.30690	0.00431	2.805	22.60	0.01	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	2.41690	0.00242	3.66360	0.00366	2.417	23.03	0.01	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,211.21690	2.21122	2,196.66360	2.19666	2,211.217	23.03	0.99	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	1.63750	0.00164	2.37850	0.00238	1.638	24.25	0.01	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,490.43750	2.49044	2,475.37850	2.47538	2,490.438	24.25	0.99	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	1.49500	0.00150	2.14540	0.00215	1.495	24.55	0.01	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	1.47590	0.00148	2.11440	0.00211	1.476	24.60	0.01	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	1.32940	0.00133	1.85820	0.00186	1.329	25.39	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	1.35210	0.00135	1.85950	0.00186	1.352	26.19	0.00	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	1.37760	0.00138	1.86540	0.00187	1.378	26.99	0.00	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	1.39410	0.00139	1.87100	0.00187	1.394	27.47	0.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	1.55400	0.00155	1.95920	0.00196	1.554	31.23	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.35140	0.00035	0.43600	0.00044	0.351	35.79	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.12630	0.00013	0.16120	0.00016	0.126	35.79	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.01280	0.00001	0.01740	0.00002	0.013	35.79	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.31280	13.31280	13.32800	13.32800		16.11	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	388.57100	0.38857	392.30660	0.39231	388.571	16.75	0.59	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	2.43450	0.00243	3.21360	0.00321	2.434	25.08	0.01	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.31730	13.31730	13.33260	13.33260		16.13	0.00	0.00	0	2,142.00
\$ / R	On 05/07/2017	Any day expiry			13.32850	13.32850	13.34390	13.34390		15.99	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	106.22560	0.10623	119.23520	0.11924	106.226	18.08	0.23	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			13.33300	13.33300	13.34840	13.34840		16.15	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry			13.33980	13.33980	13.35520	13.35520		16.02	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	108.53240	0.10853	120.79440	0.12079	108.532	18.10	0.22	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.34420	13.34420	13.35980	13.35980		16.06	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	742.61150	0.74261	740.68350	0.74068	742.611	17.79	0.74	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	1.33610	0.00134	1.63850	0.00164	1.336	28.67	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.34870	13.34870	13.36430	13.36430		16.08	0.00	79,887.00	6	1,114.00
\$ / R	On 17/07/2017	Any day expiry			13.35550	13.35550	13.37110	13.37110		15.97	0.00	0.00	0	202.00
\$ / R	On 21/07/2017	Any day expiry			13.36440	13.36440	13.38020	13.38020		16.04	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.37340	13.37340	13.38920	13.38920		15.98	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	269.83410	0.26983	273.91650	0.27392	269.834	15.76	0.41	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	113.18470	0.11318	124.11110	0.12411	113.185	18.41	0.20	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.37780	13.37780	13.39370	13.39370		16.02	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	438.08930	0.43809	439.65750	0.43966	438.089	16.40	0.54	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	8.34360	0.00834	9.18080	0.00918	8.344	23.19	0.02	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.38660	13.38660	13.40250	13.40250		16.07	0.00	0.00	0	4,774.00
\$ / R	On 11/08/2017	Any day expiry			13.41080	13.41080	13.42690	13.42690		16.11	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			13.42410	13.42410	13.44020	13.44020		16.09	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	381.41760	0.38142	383.05140	0.38305	381.418	16.01	0.46	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.45050	13.45050	13.46700	13.46700		16.12	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	479.57380	0.47957	479.94990	0.47995	479.574	16.23	0.50	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	17.94140	0.01794	20.28630	0.02029	17.941	22.37	0.03	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.49470	13.49470	13.51190	13.51190		16.15	0.00	40,160,227.20	2,976	52,753.00

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 18/09/2017	Foreign Exchange Future	12.00	Put	42.36290		0.04236		43.98410	0.04398	42.363	14.98	0.08	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	109.40900		0.10941		111.90190	0.11190	109.409	14.82	0.17	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	186.62630		0.18663		189.17690	0.18918	186.626	15.08	0.26	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	257.46020		0.25746		259.78060	0.25978	257.460	15.36	0.32	0.00	0	13,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	752.16020		0.75216		771.68060	0.77168	752.160	15.36	0.68	0.00	0	4,351.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	316.26210		0.31626		318.28050	0.31828	316.262	15.58	0.37	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	443.89410		0.44389		445.04270	0.44504	443.894	16.00	0.45	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	493.81700		0.49382		511.73890	0.51174	493.817	16.15	0.52	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	577.64020		0.57764		577.63140	0.57763	577.640	16.42	0.52	0.00	0	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Call	442.34020		0.44234		459.53140	0.45953	442.340	16.42	0.48	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	654.67680		0.65468		653.94140	0.65394	654.677	16.67	0.56	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	661.28290		0.66128		660.48750	0.66049	661.283	16.69	0.56	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	382.68880		0.38269		398.84500	0.39885	382.689	16.77	0.43	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	339.52710		0.33953		0.00000	0.00000	339.527	17.06	0.39	4,180,901.76	800	800.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	271.92900		0.27193		285.50950	0.28551	271.929	17.60	0.32	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	992.62900		0.99263		988.88360	0.98888	992.629	17.64	0.68	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,070.81080		1.07081		1,066.43780	1.06644	1,070.811	17.84	0.70	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	243.43550		0.24344		256.19780	0.25620	243.435	17.86	0.30	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,191.53210		1.19153		1,186.23450	1.18623	1,191.532	18.15	0.73	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	210.83360		0.21083		222.55640	0.22256	210.834	18.21	0.26	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	202.15770		0.20216		213.57950	0.21358	202.158	18.31	0.25	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	175.42590		0.17543		185.87040	0.18587	175.426	18.66	0.22	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	138.04570		0.13805		146.94870	0.14695	138.046	19.16	0.18	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	58.55880		0.05856		63.25830	0.06326	58.559	20.74	0.08	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	40.70740		0.04071		44.43380	0.04443	40.707	21.20	0.06	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	27.25110		0.02725		30.26550	0.03027	27.251	21.48	0.04	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	22.28600		0.02229		24.98380	0.02498	22.286	21.62	0.04	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	21.62340		0.02162		24.27630	0.02428	21.623	21.64	0.03	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	7.33370		0.00733		8.60310	0.00860	7.334	22.01	0.01	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.51460		13.51460		13.53210	13.53210		16.14	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	507.70590		0.50771		508.91870	0.50892	507.706	16.14	0.48	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	22.09930		0.02210		24.88340	0.02488	22.099	21.26	0.03	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.51680		13.51680		13.53430	13.53430		16.15	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.57200		13.57200		13.59040	13.59040		16.15	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.58080		13.58080		13.59940	13.59940		16.25	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	262.76450		0.26276		265.72720	0.26573	262.765	15.21	0.29	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	532.43120		0.53243		533.72680	0.53373	532.431	16.10	0.46	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	397.89480		0.39789		414.39380	0.41439	397.895	17.17	0.39	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	39.75080		0.03975		42.56520	0.04257	39.751	22.23	0.05	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.61840		13.61840		13.63750	13.63750		16.19	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.65150		13.65150		13.67090	13.67090		16.24	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	552.69210		0.55269		554.48360	0.55448	552.692	16.02	0.44	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	60.19830		0.06020		63.94010	0.06394	60.198	22.78	0.07	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.69540		13.69540		13.71460	13.71460		16.29	0.00	111,713,377.80	8,157	85,517.00

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 18/12/2017	Foreign Exchange Future	11.75	Put	60.80160		0.06080		62.26510	0.06227	60.802	15.09	0.08	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	87.08560		0.08709		89.27030	0.08927	87.086	14.93	0.11	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	115.71720		0.11572		118.62510	0.11863	115.717	14.80	0.14	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	149.58430		0.14958		153.08190	0.15308	149.584	14.75	0.17	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	173.22890		0.17323		176.81830	0.17682	173.229	14.84	0.19	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	213.27700		0.21328		216.92940	0.21693	213.277	14.96	0.22	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	329.17730		0.32918		332.61100	0.33261	329.177	15.25	0.31	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	379.41510		0.37942		382.66040	0.38266	379.415	15.43	0.34	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	406.04870		0.40605		409.17580	0.40918	406.049	15.52	0.35	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	419.73850		0.41974		422.80260	0.42280	419.738	15.56	0.36	53,683,866.39	11,000	23,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	486.89090		0.48689		489.60580	0.48961	486.891	15.77	0.39	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	512.15180		0.51215		514.72290	0.51472	512.152	15.85	0.40	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	760.04950		0.76005		781.50580	0.78151	760.049	16.00	0.57	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	806.93350		0.80693		807.43120	0.80743	806.934	16.64	0.52	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	865.52260		0.86552		865.54740	0.86555	865.523	16.78	0.54	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,220.32650		1.22033		1,217.60580	1.21761	1,220.326	17.61	0.64	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	312.18610		0.31219		325.95880	0.32596	312.186	18.48	0.28	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	292.68620		0.29269		305.91020	0.30591	292.686	18.64	0.27	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	290.91280		0.29091		304.08650	0.30409	290.913	18.66	0.26	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	172.46740		0.17247		181.78630	0.18179	172.467	19.79	0.17	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	98.16200		0.09816		104.10910	0.10411	98.162	21.56	0.10	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	96.50660		0.09651		102.36360	0.10236	96.507	21.63	0.10	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	95.29030		0.09529		101.08170	0.10108	95.290	21.68	0.10	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	93.70370		0.09370		99.40970	0.09941	93.704	21.75	0.09	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	62.13400		0.06213		66.20010	0.06620	62.134	22.73	0.06	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.70420		13.70420		13.72330	13.72330		16.30	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	567.62140		0.56762		570.00860	0.57001	567.621	16.01	0.43	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	67.52660		0.06753		71.89350	0.07189	67.527	22.73	0.07	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.82060		13.82060		13.83910	13.83910		16.33	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.82500		13.82500		13.84350	13.84350		16.33	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.89370		13.89370		13.91230	13.91230		16.41	0.00	1,389,370.00	100	8,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	379.53320		0.37953		383.35550	0.38336	379.533	15.26	0.29	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	543.62910		0.54363		547.39420	0.54739	543.629	15.67	0.37	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	507.78640		0.50779		525.80340	0.52580	507.786	17.83	0.36	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	463.56580		0.46357		480.77580	0.48078	463.566	18.12	0.33	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	394.59300		0.39459		410.45620	0.41046	394.593	18.59	0.29	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.97230		13.97230		13.99150	13.99150		16.43	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,587.07790		1.58708		1,587.28440	1.58728	1,587.078	17.82	0.63	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	395.83900		0.39584		412.66310	0.41266	395.839	18.83	0.28	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.00630		14.00630		14.02580	14.02580		16.47	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.01480		14.01480		14.03440	14.03440		16.46	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.08910		14.08910		14.10940	14.10940		16.66	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	23.15870		0.02316		22.69020	0.02269	23.159	13.15	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	442.70190		0.44270		445.09410	0.44509	442.702	15.44	0.29	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	710.93560		0.71094		713.70030	0.71370	710.936	16.04	0.39	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	397.58730		0.39759		414.02820	0.41403	397.587	19.35	0.26	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.21300		14.21300		14.23410	14.23410		16.90	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.29040		14.29040		14.31200	14.31200		17.06	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.41640		14.41640		14.43890	14.43890		17.23	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.48500		14.48500		14.50790	14.50790		17.35	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.61990		14.61990		14.64370	14.64370		17.47	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.69280		14.69280		14.71720	14.71720		17.55	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.29120		13.29120		13.30700	13.30700		16.06	0.00	584,812.80	44	576.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.49470		13.49470		13.51190	13.51190		16.15	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.69540		13.69540		13.71460	13.71460		16.29	0.00	0.00	0	42.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.89370		13.89370		13.91230	13.91230		16.41	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.08910		14.08910		14.10940	14.10940		16.66	0.00	0.00	0	147.00
£ / R	On 31/05/2017	Any day expiry			17.25260		17.25260		17.27750	17.27750		16.40	0.00	308,872.80	18	69.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.32110		17.32110		17.34580	17.34580		16.08	0.00	20,127,118.20	1,162	52,255.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	44.82730		0.04483		50.01300	0.05001	44.827	15.30	0.12	0.00	0	500.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	865.92730		0.86593		895.81300	0.89581	865.927	15.30	0.88	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	236.46790		0.23647		262.14820	0.26215	236.468	16.53	0.42	0.00	0	300.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.63550		17.63550		17.66150	17.66150		16.15	0.00	0.00	0	2,847.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.94870		17.94870		17.97820	17.97820		16.03	0.00	0.00	0	2,215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11978		0.11978		0.11945	0.11945		18.04	0.00	0.00	0	122.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12212		0.12212		0.12180	0.12180		16.03	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12450		0.12450		0.12418	0.12418		16.06	0.00	0.00	0	0.00
€ / R	On 31/05/2017	Any day expiry			14.90350		14.90350		14.84690	14.84690		14.26	0.00	0.00	0	4.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.96860		14.96860		14.91170	14.91170		14.82	0.00	185,401,079.60	12,386	70,059.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.27060		15.27060		15.21360	15.21360		15.18	0.00	0.00	0	7,021.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.57480		15.57480		15.51840	15.51840		15.42	0.00	0.00	0	4,653.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	137.55500		0.13755		151.77430	0.15177	137.555	14.29	0.15	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	452.97980		0.45298		443.02300	0.44302	452.980	16.45	0.36	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.88350		15.88350		15.82480	15.82480		15.55	0.00	10,832,547.00	682	4,010.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	472.43960		0.47244		500.24430	0.50024	472.440	14.70	0.32	0.00	0	5,648.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.49979		95.49979		95.80722	95.80722			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.52105		92.52105		92.82663	92.82663			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.27442		91.27442		91.57855	91.57855			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.40932		93.40932		93.71519	93.71519			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.15162		97.15162		97.45799	97.45799			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.72241		95.72241		96.03880	96.03880			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.76917		97.76917		98.09049	98.09049			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
1Y STND	On 15/06/2017	Interest Rate Swap	99.60699	99.60699	99.60699	99.60699	99.60699				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61171	99.61171	99.61147	99.61147					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.80614	99.80614	99.82067	99.82067					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.75444	99.75444	99.76992	99.76992					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.93477	99.93477	99.94689	99.94689					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.83534	99.83534	99.84890	99.84890					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.03195	99.03195	99.05036	99.05036					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.62241	98.62241	98.63386	98.63386					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.56008	98.56008	98.58225	98.58225					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.95000	98.95000	98.98000	98.98000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.35529	99.35529	99.39136	99.39136					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.76557	99.76557	99.80918	99.80918					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.46170	96.46170	96.59423	96.59423					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.69806	95.69806	95.85286	95.85286					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.91181	94.91181	95.07915	95.07915					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.09978	95.09978	95.27532	95.27532					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.29435	97.29435	97.47185	97.47185					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.43884	97.43884	97.61847	97.61847					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.64168	98.64168	98.82559	98.82559					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	545.94400	545.94400	545.19200	545.19200					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	556.38900	556.38900	555.62300	555.62300					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	567.23500	567.23500	566.45700	566.45700					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	627.91000	627.91000	626.35800	626.35800					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	639.92300	639.92300	638.34300	638.34300					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	652.39700	652.39700	650.78900	650.78900					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	567.73300	567.73300	566.19000	566.19000					0.00	0.00	0	600.00
ALBI	On 02/11/2017	Index Future	578.59500	578.59500	577.02400	577.02400					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	589.87300	589.87300	588.27500	588.27500					0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.94420	9.94420	9.90110	9.90110				13.14	0.00	0.00	0	23,163.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.08310	10.08310	10.04070	10.04070				13.10	0.00	0.00	0	2,390.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.22220	10.22220	10.17920	10.17920				12.92	0.00	0.00	0	1,153.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.85680	9.85680	9.82680	9.82680				13.71	0.00	0.00	0	6,987.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.02450	10.02450	9.99490	9.99490				13.75	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.19170	10.19170	10.16260	10.16260				13.85	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.68050	13.68050	13.67620	13.67620				15.56	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.97250	13.97250	13.96930	13.96930				15.67	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
CHF / R	On 18/12/2017	Foreign Exchange Future	14.26750		14.26750		14.26660	14.26660		15.88	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.92870		1.92870		1.93120	1.93120		14.91	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.94550		1.94550		1.94840	1.94840		15.10	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.96240		1.96240		1.96540	1.96540		14.96	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.01580		2.01580		2.00970	2.00970		14.23	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 03/08/2017	Bond Future	10.64584	78.97084		10.68269	78.74200				0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.73428	76.68977		10.77234	76.45683				0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.82440	78.18460		10.86372	77.94749				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 03/08/2017	Bond Future	10.87668	82.15475		10.91354	81.89610				0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	10.96517	79.46484		11.00326	79.20148				0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.05240	81.01373		11.09172	80.74565				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 03/08/2017	GOVI	566.07900	566.07900		564.51800	564.51800				0.00	5,660,790.00	1	403.00
GOVI	On 02/11/2017	GOVI	576.90900	576.90900		575.32000	575.32000				0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	588.15500	588.15500		586.53800	586.53800				0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.70830	1.70830		1.71070	1.71070			15.79	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.73810	1.73810		1.74050	1.74050			16.23	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.76690	1.76690		1.76930	1.76930			15.93	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	129.17871	129.17871		129.15255	129.15255				0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	131.68478	131.68478		131.65861	131.65861				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 01/02/2018	Bond Future		132.96444	132.96444		132.93948	132.93948			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future		104.15947	104.15947		104.02987	104.02987			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 03/08/2017	Bond Future		106.17928	106.17928		106.44313	106.44313			0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future		107.16239	107.16239		107.43178	107.43178			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		109.30400	109.30400		109.58019	109.58019			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 03/08/2017	Bond Future		130.44765	130.44765		130.85240	130.85240			0.00	0.00	0	22,439.00
I2038	On 02/11/2017	Bond Future		132.97833	132.97833		133.39131	133.39131			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		134.11461	134.11461		134.53779	134.53779			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 03/08/2017	Bond Future		127.64760	127.64760		127.62176	127.62176			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future		128.54081	128.54081		128.51478	128.51478			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		131.10974	131.10974		131.08503	131.08503			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 03/08/2017	Bond Future		135.33297	135.33297		135.30514	135.30514			0.00	6,766,648.50	50	26,079.00
I2050	On 02/11/2017	Bond Future		137.95849	137.95849		137.93072	137.93072			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		139.02368	139.02368		138.99716	138.99716			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 03/08/2017	Index Future		250.65100	250.65100		250.58000	250.58000			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future		255.51300	255.51300		255.44200	255.44200			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		260.61900	260.61900		260.55100	260.55100			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.32000	92.68000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.25000	92.75000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.24000	92.76000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.17000	92.83000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		7.15000	92.85000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.14000	92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.01000	92.99000		7.03000	92.97000			0.00	0.00	0	1,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.01000	92.99000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.03000	92.97000		7.05000	92.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.07000	92.93000		7.10000	92.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.13000	92.87000		7.16000	92.84000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12800	0.12800		0.12820	0.12820			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
KES / R	On 18/09/2017	Foreign Exchange Future			0.12740		0.12740		0.12760	0.12760			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12670		0.12670		0.12700	0.12700			0.00	0.00	0	0.00
NOK/R	On 19/06/2017	Foreign Exchange Future			1.59510		1.59510		1.59160	1.59160		13.41	0.00	6,938,685.00	4,350	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.62190		1.62190		1.61850	1.61850		12.94	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.28230		9.28230		9.18920	9.18920		13.97	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.40620		9.40620		9.31250	9.31250		13.96	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.52870		9.52870		9.43510	9.43510		13.92	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.28850		1.28850		1.28390	1.28390			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.30370		1.30370		1.29890	1.29890			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31940		1.31940		1.31400	1.31400			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.30320		1.30320		1.30350	1.30350			0.00	0.00	0	8,108.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.30680		1.30680		1.30710	1.30710			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31060		1.31060		1.31090	1.31090			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.12620		1.12620		1.12060	1.12060			0.00	56,310.00	50	202.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.13160		1.13160		1.12590	1.12590			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.13720		1.13720		1.13150	1.13150			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.64203		113.12342		8.68375	112.83921		7.95	0.00	584,056,217.46	5,163	93,107.00
R186	On 03/08/2017	Bond Future	8.85	Put	999.96000		0.99996		1,136.49000	1.13649	999.960	8.01	0.36	0.00	0	750.00
R186	On 03/08/2017	Bond Future	8.90	Put	886.76000		0.88676		1,013.85000	1.01385	886.760	8.04	0.33	0.00	0	1,050.00
R186	On 03/08/2017	Bond Future	9.00	Put	690.59000		0.69059		799.42000	0.79942	690.590	8.10	0.27	0.00	0	2,604.00
R186	On 03/08/2017	Bond Future	9.35	Put	260.46000		0.26046		316.46000	0.31646	260.460	8.31	0.12	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	163.86000		0.16386		203.69000	0.20369	163.860	8.40	0.08	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.67804		115.28757		8.72147	114.99820		7.86	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.71107		112.23185		8.75626	111.93748		8.16	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			297.78040		297.78040		297.71937	297.71937			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			303.55738		303.55738		303.49640	303.49640			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			302.57009		302.57009		302.51179	302.51179			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			242.81731		242.81731		242.76745	242.76745			0.00	0.00	0	30,577.00
R202	On 02/11/2017	Bond Future			247.52778		247.52778		247.47822	247.47822			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			248.72790		248.72790		248.68072	248.68072			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
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	8.01344		102.21829		8.05009	102.05764		5.29	0.00	0.00	0	32,302.00
R2023	On 02/11/2017	Bond Future	8.03065		100.24342		8.06937	100.07991		4.79	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future	8.04294		102.19734		8.08387	102.03125		4.94	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.12068		91.92057		9.16230	91.63239			0.00	0.00	0	32,213.00
R2030	On 02/11/2017	Bond Future	9.16317		93.67903		9.20615	93.38562			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future	9.20375		91.49993		9.24815	91.20127			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.27937		94.75660		9.31575	94.48592		11.19	0.00	0.00	0	26,671.00
R2032	On 02/11/2017	Bond Future	9.32642		92.41140		9.36394	92.13584		11.78	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.37156		94.21266		9.41024	93.93219		11.59	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.45541		98.94484		9.49177	98.64842			0.00	0.00	0	9,951.00
R2035	On 02/11/2017	Bond Future	9.50577		96.33673		9.54324	96.03484			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.55544		98.21459		9.59404	97.90733			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.55430		90.93750		9.59072	90.64204		13.25	0.00	0.00	0	57,059.00
R2037	On 02/11/2017	Bond Future	9.60178		92.67718		9.63926	92.37623		13.44	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future	9.64799		90.22813		9.68654	89.92186		13.82	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future	7.33190		101.89060		7.35404	101.86205		1.06	0.00	0.00	0	41,529.00
R204	On 02/11/2017	Bond Future	7.22987		103.83990		7.25695	103.81104		0.55	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future	7.03224		101.82366		7.06669	101.79480		0.80	0.00	0.00	0	0.00
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 03/08/2017	Bond Future	9.64507		94.30808		9.68150	93.99261		13.91	0.00	0.00	0	13,856.00
R2040	On 02/11/2017	Bond Future	9.69356		96.11219		9.73103	95.79093		14.14	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future	9.74088		93.47982		9.77941	93.15285		14.54	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future	9.70970		91.10485		9.74611	90.78793		14.57	0.00	0.00	0	22,344.00
R2044	On 02/11/2017	Bond Future	9.75788		92.84775		9.79532	92.52490		14.85	0.00	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 01/02/2018	Bond Future			9.80495		90.27692		9.84343	89.94829		15.26	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 03/08/2017	Bond Future			9.67982		94.74536		9.72124	94.37492		14.45	0.00	0.00	0	69,161.00
R2048	On 02/11/2017	Bond Future			9.72915		92.12040		9.77176	91.74296		15.42	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.77788		93.91592		9.82168	93.53171		15.09	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.39073		100.15698		7.42851	100.07435		1.92	0.00	13,020,407.40	130	45,939.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,738.26000		1.73826	1,659.22000	1.65922	1,738.260		1.99	0.98	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.33916		102.07309		7.38144	101.98911		1.50	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.25739		100.42060		7.30519	100.33557		1.76	0.00	0.00	0	0.00
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 03/08/2017	Bond Future			7.53746		99.91521		7.57441	99.80111		3.18	0.00	0.00	0	32,968.00
R208	On 02/11/2017	Bond Future			7.51981		98.42472		7.55973	98.30870		2.64	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.48851		100.34321		7.53177	100.22545		2.88	0.00	0.00	0	0.00
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 03/08/2017	Bond Future			9.42179		74.58967		9.45803	74.34191		13.15	0.00	21,631,004.30	290	71,259.00
R209	On 02/11/2017	Bond Future			9.46566		72.86667		9.50291	72.61430		14.10	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	365.26000		0.36526	347.90000	0.34790	365.260		13.51	0.12	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,392.27000		1.39227	1,331.77000	1.33177	1,392.270		13.66	0.33	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,323.13000		1.32313	1,419.36000	1.41936	1,323.130		14.32	0.29	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	538.56000		0.53856	589.96000	0.58996	538.560		14.86	0.14	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.50773		74.28693		9.54597	74.03011		13.82	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			187.24021		187.24021		187.20255	187.20255			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			188.47252		188.47252		188.43497	188.43497			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			192.23927		192.23927		192.20350	192.20350			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 03/08/2017	Bond Future	148.93470		148.93470		148.90431	148.90431			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future	151.82403		151.82403		151.79364	151.79364			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	152.79810		152.79810		152.76909	152.76909			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.15014		86.53858		9.18645	86.29280		10.91	0.00	0.00	0	55,673.00
R213	On 02/11/2017	Bond Future	9.19413		84.64409		9.23158	84.39376		11.54	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.23708		86.29389		9.27568	86.03920		11.37	0.00	0.00	0	0.00
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 03/08/2017	Bond Future	9.58253		74.21208		9.61877	73.95565		13.92	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future	9.62906		72.33531		9.66629	72.07412		15.00	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.67483		73.74530		9.71306	73.47941		14.66	0.00	0.00	0	0.00
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 19/06/2017	Foreign Exchange Future	22,882.27000	22,882.27000		22,857.33000	22,857.33000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.59380	9.59380		9.60720	9.60720			14.12	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.70800	3.70800		3.68170	3.68170			14.36	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.41050	1.41050		1.41230	1.41230				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.38240	1.38240		1.38390	1.38390				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.35760	1.35760		1.35870	1.35870				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,468,976,618.33</b>	<b>77,710</b>	<b>3,885,722.00</b>
<b>Grand Total:</b>												<b>1,468,976,618.33</b>	<b>77,710</b>	<b>3,885,722.00</b>