



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/01/2018

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 31/01/2018	Any day expiry	11.95840	11.95840		11.87240	11.87240		15.66	0.00	107,640.00	9	145,615.00
\$ / R	On 31/01/2018	Any day expiry	11.96	Put	56.79020	0.05679	130.39030	0.13039	56.790	15.85	0.50	0	300.00
\$ / R	On 31/01/2018	Any day expiry	11.98	Call	47.20900	0.04721	37.58090	0.03758	47.209	16.23	0.44	0	300.00
\$ / R	On 31/01/2018	Any day expiry	12.18	Put	230.81190	0.23081	317.34890	0.31735	230.812	19.99	0.89	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry	12.22	Call	6.67020	0.00667	7.42020	0.00742	6.670	20.75	0.08	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry	12.25	Put	296.85620	0.29686	383.65130	0.38365	296.856	21.31	0.94	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.32	Put	364.66240	0.36466	451.37690	0.45138	364.662	22.63	0.96	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.36	Call	2.27440	0.00227	2.89590	0.00290	2.274	23.38	0.03	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.41	Call	1.58750	0.00159	2.08770	0.00209	1.588	24.32	0.02	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.80	Put	841.71250	0.84171	927.73880	0.92774	841.713	30.76	1.00	0	25,000.00
\$ / R	On 31/01/2018	Any day expiry	13.16	Put	1,201.61540	1.20162	1,287.62250	1.28762	1,201.615	36.32	1.00	0	19,500.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	1,311.61400	1.31161	1,397.61890	1.39762	1,311.614	39.01	1.00	0	2,883.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	1,341.61360	1.34161	1,427.61810	1.42762	1,341.614	39.74	1.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	1,441.61280	1.44161	1,527.61590	1.52762	1,441.613	42.18	1.00	0	168,000.00
\$ / R	On 31/01/2018	Any day expiry	13.90	Call	0.01150	0.00001	0.01080	0.00001	0.011	54.38	0.00	0	42,000.00
\$ / R	On 31/01/2018	Any day expiry	14.00	Call	0.01150	0.00001	0.01030	0.00001	0.011	56.82	0.00	0	23,300.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	0.01200	0.00001	0.01270	0.00001	0.012	62.92	0.00	0.00	0	29,000.00
\$ / R	On 01/02/2018	Any day expiry			11.95840	11.95840	11.87420	11.87420		15.65	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	1,191.61740	1.19162	1,275.88270	1.27588	1,191.617	29.67	1.00	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	0.14380	0.00014	0.23990	0.00024	0.144	81.44	0.00	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	0.24340	0.00024	0.24370	0.00024	0.243	91.07	0.00	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	0.12960	0.00013	0.11410	0.00011	0.130	92.05	0.00	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	0.10000	0.00010	0.08810	0.00009	0.100	92.05	0.00	0.00	0	773.00
\$ / R	On 02/02/2018	Any day expiry			11.96020	11.96020	11.87600	11.87600		15.65	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry			11.96760	11.96760	11.88340	11.88340		14.49	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	1,232.79020	1.23279	1,316.94760	1.31695	1,232.790	24.00	1.00	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	1,832.44630	1.83245	1,916.63100	1.91663	1,832.446	28.29	1.00	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			11.97130	11.97130	11.88690	11.88690		14.51	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	1,189.41560	1.18942	1,273.71410	1.27371	1,189.416	22.16	0.99	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,888.74890	1.88875	1,973.13120	1.97313	1,888.749	26.07	1.00	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	0.13070	0.00013	0.16580	0.00017	0.131	42.21	0.00	0.00	0	1,880.00
\$ / R	On 09/02/2018	Any day expiry			11.97310	11.97310	11.88870	11.88870		14.52	0.00	0.00	0	1,346.00
\$ / R	On 09/02/2018	Any day expiry	12.05	Call	89.67080	0.08967	72.14800	0.07215	89.671	14.95	0.41	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry			11.97850	11.97850	11.89400	11.89400		14.23	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,771.62190	1.77162	1,856.17900	1.85618	1,771.622	22.31	1.00	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,921.56820	1.92157	2,006.11300	2.00611	1,921.568	22.88	1.00	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			11.98030	11.98030	11.89580	11.89580		14.43	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			11.98390	11.98390	11.89940	11.89940		14.71	0.00	143,820.00	12	12.00
\$ / R	On 16/02/2018	Any day expiry			11.98570	11.98570	11.90120	11.90120		14.84	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	2,214.45330	2.21445	2,299.05950	2.29906	2,214.453	24.20	1.00	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.00730	12.00730	11.92250	11.92250		14.88	0.00	180,060.00	15	3,186.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	67.95630	0.06796	57.38020	0.05738	67.956	16.93	0.21	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	2.54420	0.00254	2.20760	0.00221	2.544	20.80	0.01	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	2,173.69420	2.17369	2,258.37210	2.25837	2,173.694	21.83	1.00	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry			12.00880	12.00880	11.92430	11.92430		14.89	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			12.01030	12.01030	11.92610	11.92610		14.91	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,398.32960	1.39833	1,481.27530	1.48128	1,398.330	19.68	0.97	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			12.03010	12.03010	11.94910	11.94910		14.90	0.00	445,258.00	37	5,607.00
\$ / R	On 19/03/2018	Foreign Exchange Future			12.03620	12.03620	11.95610	11.95610		14.79	0.00	1,464,721,286.60	121,693	825,945.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	56.20580	0.05621	75.57250	0.07557	56.206	13.50	0.17	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	80.23420	0.08023	104.41580	0.10442	80.234	13.74	0.22	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.85	Put	167.80640	0.16781	204.74210	0.20474	167.806	14.32	0.37	0.00	0	25,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.98	Put	229.52270	0.22952	273.61290	0.27361	229.523	14.62	0.45	0.00	0	25,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	239.98490	0.23998	285.50000	0.28550	239.985	14.67	0.47	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	315.63110	0.31563	368.34570	0.36835	315.631	15.07	0.55	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	360.96750	0.36097	416.66220	0.41666	360.968	15.31	0.58	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	394.93960	0.39494	452.60940	0.45261	394.940	15.49	0.61	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	473.92430	0.47392	535.50570	0.53551	473.924	15.88	0.67	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	503.97260	0.50397	566.83070	0.56683	503.973	16.02	0.68	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	124.29810	0.12430	109.11100	0.10911	124.298	16.27	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 19/03/2018	Foreign Exchange Future	12.50	Put	581.85290	0.58185	647.58070	0.64758	581.853	16.37	0.73	0.00	0	25,380.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	83.44520	0.08345	72.98290	0.07298	83.445	17.05	0.20	0.00	0	11,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	747.24520	0.74725	816.88290	0.81688	747.245	17.05	0.80	0.00	0	2,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.75	Call	76.28170	0.07628	66.79160	0.06679	76.282	17.19	0.19	0.00	0	100.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	851.07250	0.85107	922.90840	0.92291	851.073	17.40	0.83	0.00	0	10,323.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	958.05360	0.95805	1,031.66220	1.03166	958.054	17.75	0.86	0.00	0	5,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	53.29220	0.05329	46.93160	0.04693	53.292	17.78	0.14	0.00	0	13,200.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	48.73900	0.04874	42.99790	0.04300	48.739	17.93	0.13	0.00	0	21,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	1,012.53900	1.01254	1,086.89790	1.08690	1,012.539	17.93	0.87	0.00	0	95,146.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,197.99470	1.19799	1,273.71840	1.27372	1,197.995	18.52	0.91	0.00	0	1,073.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	34.19470	0.03419	29.81840	0.02982	34.195	18.52	0.09	0.00	0	1,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	1,207.39860	1.20740	1,283.09320	1.28309	1,207.399	18.55	0.91	0.00	0	5,460.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,216.81410	1.21681	1,292.47960	1.29248	1,216.814	18.58	0.91	0.00	0	15,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,245.12340	1.24512	1,320.71110	1.32071	1,245.123	18.67	0.91	0.00	0	2,478.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,310.78430	1.31078	1,386.97700	1.38698	1,310.784	18.75	0.93	0.00	0	7,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	25.30260	0.02530	21.63140	0.02163	25.303	18.79	0.07	0.00	0	2,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,367.51930	1.36752	1,444.17220	1.44417	1,367.519	18.83	0.93	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,386.51640	1.38652	1,463.31120	1.46331	1,386.516	18.86	0.94	0.00	0	7,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	18.27400	0.01827	15.60270	0.01560	18.274	18.98	0.05	0.00	0	35,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,482.07400	1.48207	1,559.50270	1.55950	1,482.074	18.98	0.95	0.00	0	17,750.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	1,501.29090	1.50129	1,578.83190	1.57883	1,501.291	19.01	0.95	0.00	0	3,600.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,578.46590	1.57847	1,656.41470	1.65641	1,578.466	19.11	0.96	0.00	0	197,389.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	12.83950	0.01284	10.95350	0.01095	12.840	19.18	0.04	0.00	0	10,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	11.74540	0.01175	10.01880	0.01002	11.745	19.23	0.04	0.00	0	25,150.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,714.54120	1.71454	1,793.06150	1.79306	1,714.541	19.28	0.97	0.00	0	20,880.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	10.27090	0.01027	8.75990	0.00876	10.271	19.31	0.03	0.00	0	4,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	9.60220	0.00960	8.18930	0.00819	9.602	19.35	0.03	0.00	0	2,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,812.38030	1.81238	1,891.21750	1.89122	1,812.380	19.41	0.97	0.00	0	1,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,881.12530	1.88113	1,960.14750	1.96015	1,881.125	19.50	0.98	0.00	0	7,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	7.00060	0.00700	5.97090	0.00597	7.001	19.52	0.02	0.00	0	100.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,900.80060	1.90080	1,979.87090	1.97987	1,900.801	19.52	0.98	0.00	0	10,323.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,920.49020	1.92049	1,999.60610	1.99961	1,920.490	19.55	0.98	0.00	0	1,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,950.04940	1.95005	2,029.23060	2.02923	1,950.049	19.58	0.98	0.00	0	200.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	5.97150	0.00597	5.09380	0.00509	5.971	19.61	0.02	0.00	0	10,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	5.70580	0.00571	4.86740	0.00487	5.706	19.64	0.02	0.00	0	55.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,019.12850	2.01913	2,098.44600	2.09845	2,019.129	19.67	0.98	0.00	0	500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	5.09060	0.00509	4.34350	0.00434	5.091	19.70	0.02	0.00	0	100.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	4.54080	0.00454	3.87530	0.00388	4.541	19.76	0.02	0.00	0	4,951.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,127.94340	2.12794	2,207.43670	2.20744	2,127.943	19.81	0.99	0.00	0	750.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,147.75760	2.14776	2,227.27860	2.22728	2,147.758	19.84	0.99	0.00	0	41,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	3.78020	0.00378	3.22740	0.00323	3.780	19.86	0.01	0.00	0	73.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,187.41050	2.18741	2,266.98300	2.26698	2,187.410	19.89	0.99	0.00	0	2,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	2.27810	0.00228	2.22050	0.00222	2.278	20.14	0.01	0.00	0	5,460.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	2.17540	0.00218	2.20200	0.00220	2.175	20.16	0.01	0.00	0	10,000.00	

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	14.45	Call	2.12570	0.00213	2.19290	0.00219	2.126	20.18	0.01	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,455.89140	2.45589	2,536.05800	2.53606	2,455.891	20.40	0.99	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,465.88350	2.46588	2,546.04970	2.54605	2,465.884	20.46	0.99	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	2.08350	0.00208	2.14970	0.00215	2.083	20.46	0.01	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,485.86810	2.48587	2,566.03320	2.56603	2,485.868	20.58	0.99	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	2.05310	0.00205	2.11730	0.00212	2.053	20.69	0.01	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	2.03170	0.00203	2.09430	0.00209	2.032	20.86	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	2.01110	0.00201	2.07240	0.00207	2.011	21.03	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	1.92230	0.00192	1.97660	0.00198	1.922	21.89	0.01	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	1.86990	0.00187	1.91930	0.00192	1.870	22.53	0.01	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	1.85310	0.00185	1.90080	0.00190	1.853	22.76	0.01	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	1.84910	0.00185	1.89640	0.00190	1.849	22.81	0.01	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	1.81600	0.00182	1.85970	0.00186	1.816	23.33	0.01	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	1.78260	0.00178	1.82190	0.00182	1.783	23.96	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	1.74760	0.00175	1.78120	0.00178	1.748	24.82	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	1.71710	0.00172	1.74360	0.00174	1.717	25.97	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	1.71300	0.00171	1.73810	0.00174	1.713	26.20	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	1.70720	0.00171	1.66420	0.00166	1.707	26.60	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	1.57030	0.00157	1.29840	0.00130	1.570	27.06	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.82120	0.00082	0.67380	0.00067	0.821	27.06	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.58290	0.00058	0.47650	0.00048	0.583	27.06	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			12.04080	12.04080	11.96140	11.96140		14.80	0.00	0.00	0	0.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	286.66060	0.28666	252.02030	0.25202	286.661	14.68	0.54	0.00	0	50,000.00
\$ / R	On 29/03/2018	Any day expiry			12.05140	12.05140	11.97380	11.97380		14.73	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.10200	12.10200	12.01850	12.01850		14.56	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.10410	12.10410	12.02020	12.02020		14.56	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,903.63050	2.90363	2,986.10100	2.98610	2,903.630	20.62	0.98	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	2.00650	0.00201	1.48680	0.00149	2.007	21.08	0.01	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.11430	12.11430	12.02880	12.02880		14.50	0.00	0.00	0	117.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	158.20450	0.15820	188.64810	0.18865	158.205	13.67	0.29	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	356.80830	0.35681	319.57770	0.31958	356.808	14.50	0.52	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,731.74980	1.73175	1,811.23690	1.81124	1,731.750	18.84	0.91	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	6.09460	0.00609	4.98560	0.00499	6.095	20.49	0.01	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	2.90670	0.00291	2.34110	0.00234	2.907	20.63	0.01	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.12960	12.12960	12.04390	12.04390		14.59	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	795.51460	0.79551	860.92630	0.86093	795.515	16.26	0.70	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,782.19010	1.78219	1,861.50550	1.86151	1,782.190	18.82	0.90	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	3.80430	0.00380	2.94420	0.00294	3.804	20.09	0.01	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.13300	12.13300	12.04720	12.04720		14.60	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.13810	12.13810	12.05230	12.05230		14.55	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	804.75320	0.80475	869.81230	0.86981	804.753	16.22	0.70	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,390.57560	2.39058	2,472.15580	2.47216	2,390.576	19.98	0.95	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	3.25970	0.00326	2.52230	0.00252	3.260	19.75	0.01	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.13980	12.13980	12.05400	12.05400		14.56	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	27.61560	0.02762	23.95620	0.02396	27.616	20.39	0.05	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	25.57150	0.02557	22.20420	0.02220	25.572	20.48	0.04	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	22.58420	0.02258	19.64510	0.01965	22.584	20.63	0.04	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	21.13190	0.02113	18.40040	0.01840	21.132	20.71	0.04	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	20.54000	0.02054	17.89360	0.01789	20.540	20.74	0.03	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	16.09500	0.01609	13.88100	0.01388	16.095	21.03	0.03	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	10.23550	0.01024	8.56370	0.00856	10.235	21.10	0.02	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	7.67390	0.00767	6.38130	0.00638	7.674	21.10	0.01	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	7.37550	0.00738	6.12800	0.00613	7.375	21.10	0.01	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	6.63220	0.00663	5.49810	0.00550	6.632	21.10	0.01	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	6.37220	0.00637	5.27810	0.00528	6.372	21.10	0.01	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	5.35250	0.00535	4.41740	0.00442	5.353	21.10	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	3.70670	0.00371	3.03620	0.00304	3.707	21.10	0.01	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	3.32000	0.00332	2.71330	0.00271	3.320	21.10	0.01	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	2.47910	0.00248	2.01420	0.00201	2.479	21.10	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	2.24720	0.00225	1.82220	0.00182	2.247	21.10	0.00	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	1.95150	0.00195	1.57800	0.00158	1.952	21.10	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.21630	12.21630	12.12960	12.12960		14.54	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,698.88840	1.69889	1,773.27790	1.77328	1,698.888	18.11	0.84	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	26.64940	0.02665	22.22920	0.02223	26.649	21.20	0.04	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	16.92820	0.01693	13.50070	0.01350	16.928	21.57	0.03	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.22140	12.22140	12.13460	12.13460		14.50	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.22820	12.22820	12.14130	12.14130		14.62	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	378.92090	0.37892	423.62990	0.42363	378.921	14.23	0.43	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	147.11050	0.14711	131.67120	0.13167	147.110	17.70	0.20	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	131.55170	0.13155	117.53130	0.11753	131.552	17.93	0.18	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.25200	12.25200	12.16490	12.16490		14.57	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.25880	12.25880	12.17160	12.17160		14.55	0.00	0.00	0	1,000.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	2,038.87610	2.03888	2,114.52160	2.11452	2,038.876	18.51	0.86	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,279.63780	2.27964	2,357.07500	2.35708	2,279.638	18.95	0.88	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	38.57930	0.03858	34.58010	0.03458	38.579	21.23	0.05	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	34.07920	0.03408	28.62220	0.02862	34.079	21.64	0.05	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.26050	12.26050	12.17330	12.17330		14.55	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.27070	12.27070	12.18330	12.18330		14.53	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,684.42330	1.68442	1,756.27300	1.75627	1,684.423	17.80	0.81	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	40.94680	0.04095	36.55380	0.03655	40.947	21.42	0.05	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	26.61360	0.02661	22.07570	0.02208	26.614	21.66	0.04	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.28220	12.28220	12.19470	12.19470		14.62	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	538.08770	0.53809	588.71670	0.58872	538.088	14.66	0.49	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,734.74130	1.73474	1,806.62870	1.80663	1,734.741	17.85	0.81	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	34.27960	0.03428	28.61760	0.02862	34.280	21.65	0.05	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.29220	12.29220	12.20440	12.20440		14.60	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.32200	12.32200	12.23370	12.23370		14.57	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,673.69550	1.67370	1,744.15420	1.74415	1,673.695	17.58	0.78	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 31/08/2018	Any day expiry	16.05	Call	54.29750	0.05430	46.34460	0.04634	54.298	21.61	0.06	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	34.52720	0.03453	29.04590	0.02905	34.527	21.61	0.04	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.35010	12.35010	12.26130	12.26130		14.61	0.00	27,170,220.00	2,200	5,233.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	267.53450	0.26753	302.18330	0.30218	267.535	13.41	0.30	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	738.06850	0.73807	792.52780	0.79253	738.069	15.14	0.54	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	765.09260	0.76509	820.27000	0.82027	765.093	15.22	0.55	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	905.74310	0.90574	964.26520	0.96427	905.743	15.62	0.60	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,211.28030	1.21128	1,275.95320	1.27595	1,211.280	16.44	0.68	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	241.17020	0.24117	220.11420	0.22011	241.170	17.23	0.25	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	67.11660	0.06712	59.86160	0.05986	67.117	21.31	0.08	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	65.31630	0.06532	56.47090	0.05647	65.316	21.46	0.07	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	60.48000	0.06048	51.93330	0.05193	60.480	21.48	0.07	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	53.49140	0.05349	45.75520	0.04576	53.491	21.48	0.06	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.36840	12.36840	12.27910	12.27910		14.60	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,664.43970	1.66444	1,733.19420	1.73319	1,664.440	17.40	0.76	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	62.31120	0.06231	53.59170	0.05359	62.311	21.43	0.07	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	40.03820	0.04004	33.96300	0.03396	40.038	21.43	0.05	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.41310	12.41310	12.32300	12.32300		14.63	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.41970	12.41970	12.32950	12.32950		14.62	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.42300	12.42300	12.33270	12.33270		14.62	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,653.47480	1.65347	1,721.35860	1.72136	1,653.475	17.19	0.74	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	70.02730	0.07003	61.53460	0.06153	70.027	21.11	0.07	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	46.45430	0.04645	40.39940	0.04040	46.454	21.11	0.05	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.43110	12.43110	12.34070	12.34070		14.69	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	351.92140	0.35192	389.65290	0.38965	351.921	13.63	0.34	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,702.24120	1.70224	1,769.91090	1.76991	1,702.241	17.25	0.74	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	57.80810	0.05781	49.62100	0.04962	57.808	21.14	0.06	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.44400	12.44400	12.35340	12.35340		14.68	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.47140	12.47140	12.38050	12.38050		14.66	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,645.20000	1.64520	1,711.20040	1.71120	1,645.200	17.03	0.72	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	76.75570	0.07676	66.50710	0.06651	76.756	20.98	0.08	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	50.14580	0.05015	42.87280	0.04287	50.146	20.98	0.05	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.48910	12.48910	12.39810	12.39810		14.71	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,519.78200	1.51978	1,585.05840	1.58506	1,519.782	16.73	0.69	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	134.73630	0.13474	123.70790	0.12371	134.736	19.86	0.13	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.49390	12.49390	12.40290	12.40290		14.71	0.00	0.00	0	11,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	991.76110	0.99176	1,047.92770	1.04793	991.761	15.51	0.57	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	188.59340	0.18859	172.49300	0.17249	188.593	18.43	0.18	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	125.75640	0.12576	115.44540	0.11545	125.756	20.33	0.12	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	59.06050	0.05906	50.15710	0.05016	59.061	20.89	0.06	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.52140	12.52140	12.43000	12.43000		14.67	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,636.25920	1.63626	1,701.48780	1.70149	1,636.259	16.87	0.70	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	81.66650	0.08167	71.58790	0.07159	81.666	20.74	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	53.17110	0.05317	46.04930	0.04605	53.171	20.74	0.05	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 13/02/2019	Any day expiry		12.59390	12.59390		12.50160	12.50160		14.84	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future		12.65120	12.65120		12.55780	12.55780		15.00	0.00	657,862.40	52	52.00
\$ / R	On 14/06/2019	Foreign Exchange Future		12.80400	12.80400		12.70770	12.70770		15.37	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future		13.11990	13.11990		13.01770	13.01770		15.81	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	148.00030	0.14800	132.67800	0.13268	148.000	21.08	0.09	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future		13.47450	13.47450		13.36430	13.36430		16.32	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		13.56770	13.56770		13.45510	13.45510		16.45	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		13.66500	13.66500		13.55000	13.55000		16.56	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		12.03620	12.03620		11.95610	11.95610		14.79	0.00	60,181.00	5	560.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		12.19760	12.19760		12.11110	12.11110		14.54	0.00	0.00	0	64.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		12.35010	12.35010		12.26130	12.26130		14.61	0.00	0.00	0	43.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		12.49390	12.49390		12.40290	12.40290		14.71	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		12.80400	12.80400		12.70770	12.70770		15.37	0.00	0.00	0	0.00
£ / R	On 31/01/2018	Any day expiry		16.84560	16.84560		16.88540	16.88540		18.73	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry		16.93380	16.93380		16.97630	16.97630		16.76	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry		16.97090	16.97090		17.01970	17.01970		16.47	0.00	136,220.80	8	38.00
£ / R	On 19/03/2018	Foreign Exchange Future		16.98150	16.98150		17.03200	17.03200		16.42	0.00	17,066,407.50	1,005	190,136.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	417.03220	0.41703	392.21980	0.39222	417.032	16.42	0.50	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	35.67080	0.03567	40.29270	0.04029	35.671	19.99	0.07	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	8.08690	0.00809	9.23510	0.00924	8.087	21.59	0.02	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry		17.12380	17.12380		17.16550	17.16550		16.10	0.00	0.00	0	6.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.27290	17.27290		17.31400	17.31400		16.02	0.00	0.00	0	7,957.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	820.85250	0.82085	793.31090	0.79331	820.853	16.34	0.53	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	92.04880	0.09205	92.29340	0.09229	92.049	19.77	0.10	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.55260	17.55260		17.59270	17.59270		15.94	0.00	0.00	0	4,664.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.82340	17.82340		17.86220	17.86220		15.87	0.00	0.00	0	895.00
£ / R	On 18/03/2019	Foreign Exchange Future		18.12620	18.12620		18.16340	18.16340		15.74	0.00	0.00	0	948.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.41330	18.41330		18.44840	18.44840		15.55	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.11086	0.11086		0.11021	0.11021		16.15	0.00	0.00	0	3,805.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11299	0.11299		0.11227	0.11227		12.67	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11511	0.11511		0.11437	0.11437			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12491	0.12491		0.12400	0.12400		13.62	0.00	0.00	0	0.00
€ / R	On 30/01/2018	Any day expiry		14.78120	14.78120		14.77350	14.77350		14.76	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry		14.78120	14.78120		14.77350	14.77350		14.42	0.00	0.00	0	151,647.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	1,018.89060	1.01889	1,026.88640	1.02689	1,018.891	29.12	1.00	0.00	0	193,000.00
€ / R	On 31/01/2018	Any day expiry	16.50	Call	0.02770	0.00003	0.02480	0.00002	0.028	42.36	0.00	0.00	0	15,150.00
€ / R	On 15/02/2018	Any day expiry		14.82580	14.82580		14.82050	14.82050		13.71	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry		14.86690	14.86690		14.86100	14.86100		13.87	0.00	0.00	0	337.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,552.67650	1.55268	1,558.80630	1.55881	1,552.676	18.33	0.97	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry		14.90690	14.90690		14.90780	14.90780		14.39	0.00	0.00	0	63.00

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			14.91760		14.91760		14.92020	14.92020		14.13	0.00	94,428,408.00	6,330	113,255.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	388.80420		0.38880		391.87480	0.39187	388.804	14.53	0.56	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	421.06790		0.42107		424.05050	0.42405	421.068	14.66	0.58	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	25.87110		0.02587		27.86990	0.02787	25.871	17.64	0.06	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	12.76310		0.01276		13.88340	0.01388	12.763	18.94	0.03	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			14.94430		14.94430		14.95150	14.95150		13.90	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.21580		15.21580		15.20850	15.20850		13.71	0.00	0.00	0	12,554.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	31.71130		0.03171		32.52290	0.03252	31.711	11.16	0.07	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	60.06670		0.06007		61.34770	0.06135	60.067	11.60	0.11	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	536.80070		0.53680		542.82220	0.54282	536.801	13.81	0.49	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,418.67230		1.41867		1,424.64050	1.42464	1,418.672	15.99	0.77	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	34.67190		0.03467		33.84870	0.03385	34.672	18.95	0.05	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	9.83490		0.00983		10.00010	0.01000	9.835	21.52	0.01	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.51090		15.51090		15.50130	15.50130		13.79	0.00	0.00	0	35,175.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	153.85200		0.15385		153.57320	0.15357	153.852	12.26	0.18	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	894.66460		0.89466		900.87990	0.90088	894.665	14.32	0.55	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	997.59440		0.99759		1,003.81200	1.00381	997.594	14.55	0.58	0.00	0	21,525.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	77.90550		0.07791		72.16680	0.07217	77.906	19.39	0.08	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	20.58960		0.02059		17.77120	0.01777	20.590	20.19	0.02	0.00	0	21,525.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.80040		15.80040		15.78800	15.78800		13.86	0.00	0.00	0	2,962.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.09770		16.09770		16.08350	16.08350		14.15	0.00	0.00	0	1,088.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.41050		16.41050		16.39210	16.39210		14.54	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.35000		95.35000		94.83000	94.83000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.38000		92.38000		91.84000	91.84000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.14000		91.14000		90.60000	90.60000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.32000		93.32000		92.77000	92.77000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.11000		97.11000		96.56000	96.56000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.70000		95.70000		95.13000	95.13000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.77000		97.77000		97.18000	97.18000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.49000		101.49000		100.88000	100.88000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			101.86000		101.86000		101.22000	101.22000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			97.13000		97.13000		96.46000	96.46000			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.72000		99.72000		99.72000	99.72000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.89000		99.89000		99.90000	99.90000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.03000		100.03000		100.02000	100.02000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.46000		100.46000		100.44000	100.44000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.47000		99.47000		99.42000	99.42000			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			98.58000		98.58000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.50000		98.50000		98.49000	98.49000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.84000		98.84000		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	99.23000	99.23000	99.23000	99.18000	99.18000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.58000	99.58000	99.58000	99.52000	99.52000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.96000	99.96000	99.96000	99.88000	99.88000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.89000	100.89000	100.89000	100.79000	100.79000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.64000	98.64000	98.64000	98.52000	98.52000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.14000	96.14000	96.14000	95.94000	95.94000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.38000	95.38000	95.38000	95.16000	95.16000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.58000	94.58000	94.58000	94.35000	94.35000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.76000	94.76000	94.76000	94.52000	94.52000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.97000	96.97000	96.97000	96.71000	96.71000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.12000	97.12000	97.12000	96.85000	96.85000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.33000	98.33000	98.33000	98.03000	98.03000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.55000	100.55000	100.55000	100.22000	100.22000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.82000	101.82000	101.82000	101.47000	101.47000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.96000	96.96000	96.96000	96.57000	96.57000				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	571.19500	571.19500	571.19500	573.51100	573.51100				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	581.85400	581.85400	581.85400	584.21800	584.21800				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	659.28800	659.28800	659.28800	663.66900	663.66900				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	671.59100	671.59100	671.59100	676.05900	676.05900				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	596.16000	596.16000	596.16000	601.11500	601.11500				0.00	1,251,936,000.00	210	113.00
ALBI	On 03/05/2018	Index Future	607.28500	607.28500	607.28500	612.33700	612.33700				0.00	740,887,700.00	122	827.00
AU\$ / R	On 28/02/2018	Any day expiry	9.71590	9.71590	9.71590	9.65330	9.65330			13.34	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry	9.73400	9.73400	9.73400	9.67450	9.67450			13.38	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.73880	9.73880	9.73880	9.68010	9.68010			13.28	0.00	486,940.00	50	11,948.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.87020	9.87020	9.87020	9.80630	9.80630			13.08	0.00	0.00	0	5,534.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.99690	9.99690	9.99690	9.93090	9.93090			13.21	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.11710	10.11710	10.11710	10.04970	10.04970			13.26	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.37580	10.37580	10.37580	10.30410	10.30410			13.03	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.75820	9.75820	9.75820	9.70930	9.70930			14.41	0.00	0.00	0	750.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.89890	9.89890	9.89890	9.84510	9.84510			15.49	0.00	0.00	0	100.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.90830	12.90830	12.90830	12.81120	12.81120			13.50	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.18000	13.18000	13.18000	13.07220	13.07220			13.31	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.44860	13.44860	13.44860	13.33680	13.33680				0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.55850	14.55850	14.55850	14.42550	14.42550			14.15	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.89060	1.89060	1.89060	1.88320	1.88320			14.75	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.90580	1.90580	1.90580	1.89750	1.89750			14.38	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CNH / R	On 17/09/2018	Foreign Exchange Future			1.92060		1.92060		1.91200	1.91200			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			1.96490		1.96490		1.95660	1.95660		14.54	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future			2.01740		2.01740		2.01700	2.01700		14.81	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future			2.05900		2.05900		2.05750	2.05750		14.74	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future			2.09990		2.09990		2.09820	2.09820			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.31810		2.31810		2.31370	2.31370		15.60	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 01/02/2018	Bond Future			10.74585		78.66162		10.63174	79.36263			0.00	0.00	0	1,455.00
ES33	On 03/05/2018	Bond Future			10.84379		76.33852		10.72572	77.05275			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future			10.94406		77.76188		10.82158	78.49125			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 01/02/2018	Bond Future			10.90548		82.02953		10.78629	82.87023			0.00	0.00	0	798.00
ES42	On 03/05/2018	Bond Future			11.00201		79.29951		10.87867	80.15598			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future			11.09898		80.77772		10.97115	81.65215			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 01/02/2018	GOVI			594.82600		594.82600		599.83900	599.83900			0.00	0.00	0	183.00
GOVI	On 03/05/2018	GOVI			605.92600		605.92600		611.03700	611.03700			0.00	6,059,260.00	1	698.00
HK\$/R	On 19/03/2018	Foreign Exchange Future			1.54090		1.54090		1.53090	1.53090		14.89	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future			1.56470		1.56470		1.55380	1.55380		14.30	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future			1.58680		1.58680		1.57560	1.57560			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future			1.71370		1.71370		1.70030	1.70030		15.64	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future			129.95691		129.95691		129.96186	129.96186			0.00	64,978,455.00	500	1,070.00
I2025	On 03/05/2018	Bond Future			132.39003		132.39003		132.39570	132.39570			0.00	66,195,015.00	500	1,033.00

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 02/08/2018	Bond Future		134.83019	134.83019		134.83872	134.83872			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		100.54208	100.54208		100.54575	100.54575			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		101.40649	101.40649		101.41063	101.41063			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future		103.30954	103.30954		103.31589	103.31589			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 01/02/2018	Bond Future		104.38280	104.38280		104.38640	104.38640			0.00	0.00	0	5,730.00
I2033	On 03/05/2018	Bond Future		105.24922	105.24922		105.25335	105.25335			0.00	0.00	0	1,282.00
I2033	On 02/08/2018	Bond Future		107.22445	107.22445		107.23085	107.23085			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 01/02/2018	Bond Future		124.16691	124.16691		124.17083	124.17083			0.00	124,166,910.00	1,000	16,668.00
I2038	On 03/05/2018	Bond Future		126.49171	126.49171		126.49623	126.49623			0.00	126,491,710.00	1,000	8,991.00
I2038	On 02/08/2018	Bond Future		128.81555	128.81555		128.82285	128.82285			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 01/02/2018	Bond Future		119.05806	119.05806		119.06132	119.06132			0.00	119,058,060.00	1,000	17,759.00
I2046	On 03/05/2018	Bond Future		119.68736	119.68736		119.69135	119.69135			0.00	119,687,360.00	1,000	10,874.00
I2046	On 02/08/2018	Bond Future		121.93345	121.93345		121.94011	121.94011			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 01/02/2018	Bond Future		124.42458	124.42458		125.24534	125.24534			0.00	0.00	0	19,586.00
I2050	On 03/05/2018	Bond Future		126.75389	126.75389		127.59062	127.59062			0.00	0.00	0	9,718.00
I2050	On 02/08/2018	Bond Future		127.39978	127.39978		128.25485	128.25485			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 01/02/2018	Index Future		248.90700	248.90700		249.13400	249.13400			0.00	22,401,630.00	9	460.00
IGOV	On 03/05/2018	Index Future		253.56500	253.56500		253.80000	253.80000			0.00	22,820,850.00	9	1,107.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.98000	93.02000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.85000	93.15000		6.85000	93.15000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.72000	93.28000		6.72000	93.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.73000	93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.80000	93.20000		6.80000	93.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.87000	93.13000		6.87000	93.13000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.95000	93.05000		6.95000	93.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.11000	92.89000		7.11000	92.89000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.11660	0.11660		0.11580	0.11580			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11600	0.11600		0.11530	0.11530			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11550	0.11550		0.11470	0.11470			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11210	0.11210		0.11220	0.11220			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
NOK/R	On 19/03/2018	Foreign Exchange Future			1.56680		1.56680		1.56200	1.56200		14.46	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.59330		1.59330		1.58780	1.58780		14.74	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.61900		1.61900		1.61320	1.61320			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.69900		1.69900		1.69110	1.69110		13.80	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.81510		8.81510		8.77970	8.77970		14.92	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.92930		8.92930		8.88950	8.88950		14.87	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.04040		9.04040		8.99930	8.99930			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.73670		9.73670		9.68690	9.68690		14.61	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.24950		1.24950		1.24700	1.24700			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25860		1.25860		1.25590	1.25590			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.26660		1.26660		1.26330	1.26330			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35800		1.35800		1.35470	1.35470			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.41090		1.41090		1.42450	1.42450			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.41610		1.41610		1.42960	1.42960			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.42130		1.42130		1.43480	1.43480			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.23940		1.23940		1.24790	1.24790			0.00	0.00	0	130.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.24740		1.24740		1.25580	1.25580			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.25590		1.25590		1.26420	1.26420			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.02070		9.02070	0.10985	9.07350	9.07350		15.97	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.85070		8.85070	0.10985	8.90680	8.90680		17.05	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,886.27330		0.38863	0.10985	3,648.84740	0.36488	3,886.273	16.83	0.50	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.68740		8.68740	0.10985	8.74390	8.74390			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.53769		113.37094		8.42289	114.13368		7.53	0.00	1,741,037,525.58	15,357	26,083.00
R186	On 01/02/2018	Bond Future	7.75	Call	0.00000		0.00000		0.01000	0.00001	0.000	7.76	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	200.18000		0.20018		742.05000	0.74205	200.180	7.53	0.37	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	12.17000		0.01217		11.46000	0.01146	12.170	7.71	0.04	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	0.02000		0.00002		0.14000	0.00014	0.020	7.89	0.00	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	0.00000		0.00000		0.00000	0.00000	0.000	8.07	0.00	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	0.00000		0.00000		0.00000	0.00000	0.000	8.25	0.00	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.58071		115.48730		8.46087	116.26445		7.79	0.00	1,639,573,198.10	14,197	140,729.00
R186	On 03/05/2018	Bond Future	8.00	Call	566.81000		0.56681		779.18000	0.77918	566.810	7.99	0.22	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Call	1,311.94000		1.31194		1,683.26000	1.68326	1,311.940	7.83	0.41	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.70	Put	1,492.55000		1.49255		1,214.04000	1.21404	1,492.550	7.94	0.43	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	1,133.68000		1.13368		911.26000	0.91126	1,133.680	8.06	0.35	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	4,971.47000		4.97147		5,648.85000	5.64885	4,971.470	8.40	0.83	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	159.05000		0.15905		120.47000	0.12047	159.050	8.55	0.07	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	145.95000		0.14595		110.28000	0.11028	145.950	8.55	0.07	0.00	0	3,200.00

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
R186	On 02/08/2018	Bond Future			8.62587		112.36590		8.50028	113.16006		8.24	0.00	17,191,982.70	153	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 01/02/2018	Bond Future			297.47868		297.47868		297.64112	297.64112			0.00	0.00	0	641.00
R197	On 03/05/2018	Bond Future			303.04819		303.04819		303.21500	303.21500			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 01/02/2018	Bond Future			236.04836		236.04836		236.05619	236.05619		4.66	0.00	140,448,774.20	595	17,523.00
R202	On 03/05/2018	Bond Future			240.46773		240.46773		240.47670	240.47670		4.60	0.00	143,078,299.35	595	10,805.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			7.84178		103.01862		7.72664	103.49246		4.66	0.00	16,482,979.20	160	9,107.00
R2023	On 03/05/2018	Bond Future			7.85745		101.01189		7.73514	101.49470		4.76	0.00	133,335,694.80	1,320	33,191.00
R2023	On 03/05/2018	Bond Future	9.19	Put	25.43000		0.02543		17.43000	0.01743	25.430	5.22	0.02	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 01/02/2018	Bond Future			9.04812		92.55737		8.93347	93.34706			0.00	1,192,971,941.93	12,889	32,095.00
R2030	On 03/05/2018	Bond Future			9.10055		94.28519		8.98187	95.08974			0.00	1,177,810,593.48	12,492	40,623.00
R2030	On 02/08/2018	Bond Future			9.15641		92.03774		9.03310	92.85956			0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	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 01/02/2018	Bond Future			9.25324		95.07825		9.13361	95.96533		10.89	0.00	1,087,124,710.50	11,434	22,711.00
R2032	On 01/02/2018	Bond Future	9.20	Call	211.57000		0.21157		816.95000	0.81695	211.570	10.91	0.34	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	571.92000		0.57192		1,359.92000	1.35992	571.920	10.94	0.64	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,132.65000		1.13265		2,002.32000	2.00232	1,132.650	11.03	0.87	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,460.13000		1.46013		2,343.47000	2.34347	1,460.130	11.08	0.94	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.30650		92.69598		9.18290	93.59978		11.88	0.00	1,082,967,134.34	11,683	31,795.00
R2032	On 02/08/2018	Bond Future			9.36111		94.42421		9.23311	95.34712		12.11	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 01/02/2018	Bond Future			9.45348		99.03352		9.34393	99.92537			0.00	791,772,992.40	7,995	36,881.00
R2035	On 03/05/2018	Bond Future			9.50764		96.38190		9.39465	97.29057			0.00	791,199,017.10	8,209	47,855.00
R2035	On 02/08/2018	Bond Future			9.56354		98.20409		9.44668	99.13190			0.00	294,612.27	3	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 01/02/2018	Bond Future			9.54334		91.06773		9.42876	92.00094		12.91	0.00	1,433,497,137.93	15,741	17,991.00
R2037	On 01/02/2018	Bond Future	9.88	Call	2,661.23000		2.66123		3,597.09000	3.59709	2,661.230	13.34	0.99	0.00	0	2,070.00

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
R2037	On 01/02/2018	Bond Future	10.32	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.82	0.00	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	0.00000		0.00000		0.00000	0.00000	0.000	14.02	0.00	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.60064		92.76774		9.48255	93.71844		13.53	0.00	1,434,467,563.62	15,463	37,379.00
R2037	On 02/08/2018	Bond Future			9.66108		90.24160		9.53899	91.21226		14.47	0.00	65,966,609.60	731	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 01/02/2018	Bond Future			7.10616		101.76176		6.97784	101.86925		0.48	0.00	23,405,204.80	230	11,702.00
R204	On 03/05/2018	Bond Future			6.92763		103.66134		6.74590	103.77102		0.50	0.00	23,842,108.20	230	21,765.00
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 01/02/2018	Bond Future			9.61834		94.53220		9.50377	95.53358		13.48	0.00	690,085,060.00	7,300	19,738.00
R2040	On 03/05/2018	Bond Future			9.67579		96.29683		9.55775	97.31708		14.13	0.00	690,833,458.42	7,174	12,430.00
R2040	On 03/05/2018	Bond Future	9.00	Call	821.79000		0.82179		1,096.83000	1.09683	821.790	14.46	0.21	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,394.92000		4.39492		5,135.96000	5.13596	4,394.920	14.75	0.66	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.73629		93.58620		9.61432	94.62776		15.13	0.00	39,306,204.00	420	420.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future			9.64823		91.63667		9.53365	92.65292		14.17	0.00	803,561,959.23	8,769	15,292.00
R2044	On 03/05/2018	Bond Future			9.70387		93.34725		9.58591	94.38264		14.87	0.00	793,731,666.75	8,503	18,818.00
R2044	On 02/08/2018	Bond Future			9.76235		90.70680		9.64057	91.76372		15.94	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 01/02/2018	Bond Future			9.61822		95.34130		9.50363	96.38895		14.02	0.00	392,234,108.20	4,114	7,262.00
R2048	On 03/05/2018	Bond Future			9.66867		92.68416		9.55080	93.75154		15.43	0.00	389,551,524.48	4,203	75,023.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.14378		100.62307		7.02743	100.83098		1.37	0.00	0.00	0	29,414.00
R207	On 03/05/2018	Bond Future			7.08825		102.50141		6.95340	102.71335		1.38	0.00	129,151,776.60	1,260	25,290.00
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 01/02/2018	Bond Future			7.44045		100.47424		7.32482	100.79037		2.41	0.00	150,711,360.00	1,500	20,935.00
R208	On 03/05/2018	Bond Future			7.42966		98.94851		7.30292	99.27070		2.58	0.00	158,317,616.00	1,600	33,549.00
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 01/02/2018	Bond Future			9.44804		74.69057		9.33342	75.47512		13.02	0.00	1,367,733,717.84	18,312	132,614.00

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
R209	On 01/02/2018	Bond Future	9.32	Call	76.77000	0.07677		461.08000	0.46108	76.770	13.10	0.16	0.00	0	157.00	
R209	On 01/02/2018	Bond Future	9.33	Call	88.80000	0.08880		494.59000	0.49459	88.800	13.11	0.18	0.00	0	220.00	
R209	On 01/02/2018	Bond Future	9.52	Call	653.26000	0.65326		1,378.69000	1.37869	653.260	13.33	0.71	0.00	0	739.00	
R209	On 01/02/2018	Bond Future	9.59	Put	67.30000	0.06730		51.86000	0.05186	67.300	13.41	0.14	0.00	0	377.00	
R209	On 01/02/2018	Bond Future	9.75	Call	2,012.28000	2.01228		2,799.54000	2.79954	2,012.280	13.60	0.99	0.00	0	5,000.00	
R209	On 01/02/2018	Bond Future	9.85	Put	0.48000	0.00048		1.61000	0.00161	0.480	13.72	0.00	0.00	0	7,500.00	
R209	On 01/02/2018	Bond Future	9.87	Put	0.29000	0.00029		1.17000	0.00117	0.290	13.74	0.00	0.00	0	739.00	
R209	On 01/02/2018	Bond Future	9.88	Put	0.23000	0.00023		1.00000	0.00100	0.230	13.75	0.00	0.00	0	220.00	
R209	On 01/02/2018	Bond Future	9.89	Put	0.18000	0.00018		0.85000	0.00085	0.180	13.76	0.00	0.00	0	157.00	
R209	On 01/02/2018	Bond Future	10.00	Put	0.01000	0.00001		0.13000	0.00013	0.010	13.89	0.00	0.00	0	7,488.00	
R209	On 01/02/2018	Bond Future	10.10	Put	0.00000	0.00000		0.02000	0.00002	0.000	14.01	0.00	0.00	0	3,000.00	
R209	On 01/02/2018	Bond Future	10.22	Put	0.00000	0.00000		0.00000	0.00000	0.000	14.15	0.00	0.00	0	739.00	
R209	On 03/05/2018	Bond Future			9.49841	72.93549		9.38047	73.73484		14.26	0.00	1,463,304,735.87	20,063	66,096.00	
R209	On 03/05/2018	Bond Future	9.19	Call	1,270.82000	1.27082		0.00000	0.00000	1,270.820	14.47	0.36	6,611,205.10	250	250.00	
R209	On 03/05/2018	Bond Future	9.47	Put	2,207.97000	2.20797		0.00000	0.00000	2,207.970	14.28	0.50	9,131,498.75	250	250.00	
R209	On 03/05/2018	Bond Future	9.75	Call	3,061.52000	3.06152		3,622.41000	3.62241	3,061.520	14.58	0.64	0.00	0	435.00	
R209	On 03/05/2018	Bond Future	9.77	Put	1,352.34000	1.35234		0.00000	0.00000	1,352.340	14.61	0.35	6,477,885.21	250	250.00	
R209	On 03/05/2018	Bond Future	10.00	Put	901.10000	0.90110		737.16000	0.73716	901.100	14.89	0.26	0.00	0	5,000.00	
R209	On 03/05/2018	Bond Future	10.22	Put	596.88000	0.59688		483.17000	0.48317	596.880	15.16	0.19	0.00	0	435.00	
R209	On 03/05/2018	Bond Future	10.73	Put	198.74000	0.19874		156.96000	0.15696	198.740	15.52	0.07	0.00	0	435.00	
R209	On 02/08/2018	Bond Future			9.54969	74.29536		9.42811	75.11131		14.63	0.00	74,295.36	1	816.00	
R209	On 02/08/2018	Bond Future	9.66	Call	3,490.22000	3.49022		3,986.95000	3.98695	3,490.220	14.83	0.56	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.21	Put	1,506.86000	1.50686		1,312.96000	1.31296	1,506.860	15.50	0.28	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.84	Put	668.91000	0.66891		572.01000	0.57201	668.910	15.86	0.15	0.00	0	435.00	
R209	On 01/11/2018	Bond Future			9.59687	72.57589		9.47173	73.40786		15.34	0.00	0.00	0	0.00	
R209	On 01/11/2018	Bond Future	9.34	Call	3,131.05000	3.13105		3,546.81000	3.54681	3,131.050	15.45	0.46	0.00	0	255.00	
R209	On 01/11/2018	Bond Future	9.94	Put	2,930.86000	2.93086		2,644.20000	2.64420	2,930.860	15.90	0.38	0.00	0	255.00	
R209	On 01/11/2018	Bond Future	10.57	Put	1,689.91000	1.68991		1,508.78000	1.50878	1,689.910	16.59	0.25	0.00	0	255.00	
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 01/02/2018	Bond Future			187.02901	187.02901		187.03608	187.03608			0.00	273,062,354.60	1,460	0.00	
R210	On 03/05/2018	Bond Future			188.10573	188.10573		188.11371	188.11371			0.00	274,634,365.80	1,460	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 01/02/2018	Bond Future			151.13148	151.13148		151.13796	151.13796			0.00	151,131,480.00	1,000	3,352.00	
R212	On 03/05/2018	Bond Future			153.96109	153.96109		153.96833	153.96833			0.00	153,961,090.00	1,000	4,725.00	
R212	On 31/01/2022	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
R213	On 01/02/2018	Bond Future	9.12313		87.05205		9.00348	87.85835		10.65	0.00	580,463,069.40	6,668	48,669.00
R213	On 03/05/2018	Bond Future	9.17070		85.12758		9.04717	85.94906		11.60	0.00	585,081,857.34	6,873	25,306.00
R213	On 02/08/2018	Bond Future	9.21988		86.73622		9.09198	87.57498		11.85	0.00	86,736.22	1	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 01/02/2018	Bond Future	9.59318		74.31862		9.47358	75.17204		13.89	0.00	353,905,268.44	4,762	35,410.00
R214	On 03/05/2018	Bond Future	9.64299		72.40996		9.52005	73.27949		15.25	0.00	384,858,937.40	5,315	28,840.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	22,212.55000	22,212.55000		22,168.78000	22,168.78000				0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	9.18790	9.18790		9.16010	9.16010			13.48	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.33160	9.33160		9.29930	9.29930			13.35	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.46930	9.46930		9.43550	9.43550				0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.25220	10.25220		10.21210	10.21210			13.94	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.13980	3.13980		3.14730	3.14730			12.81	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.09740	3.09740		3.10370	3.10370			12.91	0.00	1,858,440.00	600	2,200.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.05160	3.05160		3.05870	3.05870				0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.03810	3.03810		3.04490	3.04490			13.91	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.21570	1.21570		1.21040	1.21040				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.19910	1.19910		1.19300	1.19300				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.18010	1.18010		1.17360	1.17360				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 :												27,085,780,164.89	381,877	7 485 335.00
Grand Total:												27,085,780,164.89	381,877	7 485 335.00