



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: 05/01/2017

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	
Derivatives														
\$ / R	On 11/01/2017	Any day expiry	13.59670	13.59670		13.64970	13.64970		17.22	0.00	0.00	0	50.00	
\$ / R	On 13/01/2017	Any day expiry	13.60160	13.60160		13.65470	13.65470		17.53	0.00	0.00	0	390.00	
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	388.33760	0.38834	349.38590	0.34939	388.338	19.18	0.81	0	2,000.00	
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	0.03190	0.00003	0.07240	0.00007	0.032	32.74	0.00	0	2,000.00	
\$ / R	On 17/01/2017	Any day expiry	13.61150	13.61150		13.66510	13.66510		16.95	0.00	0.00	0	1,600.00	
\$ / R	On 18/01/2017	Any day expiry	13.61410	13.61410		13.66780	13.66780		17.10	0.00	0.00	0	0.00	
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	18.24130	0.01824	26.67420	0.02667	18.241	18.28	0.09	0	5,000.00	
\$ / R	On 20/01/2017	Any day expiry	13.61930	13.61930		13.67300	13.67300		17.44	0.00	680,875.00	50	184.00	
\$ / R	On 23/01/2017	Any day expiry	13.62720	13.62720		13.68080	13.68080		17.39	0.00	0.00	0	70.00	
\$ / R	On 25/01/2017	Any day expiry	13.63240	13.63240		13.68610	13.68610		17.71	0.00	0.00	0	0.00	
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	546.43700	0.54644	511.66250	0.51166	546.437	18.91	0.77	0	1,000.00	
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	2.54250	0.00254	2.73850	0.00274	2.543	27.26	0.01	0	1,000.00	
\$ / R	On 26/01/2017	Any day expiry	13.63500	13.63500		13.75300	13.75300		17.83	0.00	0.00	0	0.00	
\$ / R	On 26/01/2017	Any day expiry	14.03	Call	100.22500	0.10023	0.00000	0.00000	100.225	18.86	0.27	111,935,667.00	30,000	30,000.00
\$ / R	On 27/01/2017	Any day expiry	13.63760	13.63760		13.69130	13.69130		17.95	0.00	0.00	0	1,289.00	
\$ / R	On 27/01/2017	Any day expiry	13.50	Put	174.09180	0.17409	161.01840	0.16102	174.092	17.80	0.40	0	60.00	

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 27/01/2017	Any day expiry	13.80	Put	336.27420	0.33627	311.73120	0.31173	336.274	18.36	0.59	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	45.52120	0.04552	57.26500	0.05726	45.521	20.04	0.14	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	15.00	Call	11.82770	0.01183	12.43320	0.01243	11.828	21.91	0.04	0.00	0	60.00
\$ / R	On 30/01/2017	Any day expiry			13.64540	13.64540	13.69910	13.69910		17.78	0.00	0.00	0	3,901.00
\$ / R	On 31/01/2017	Any day expiry			13.64800	13.64800	13.70170	13.70170		17.88	0.00	1,023,075.00	75	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	603.63700	0.60364	569.28900	0.56929	603.637	19.26	0.75	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	11.27980	0.01128	17.93250	0.01793	11.280	20.63	0.04	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			13.69210	13.69210	13.74590	13.74590		18.25	0.00	0.00	0	340.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	772.74810	0.77275	736.44160	0.73644	772.748	19.76	0.73	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	51.35620	0.05136	58.65800	0.05866	51.356	21.42	0.11	0.00	0	1,500.00
\$ / R	On 24/02/2017	Any day expiry			13.71020	13.71020	13.76400	13.76400		18.18	0.00	0.00	0	0.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	266.26930	0.26627	251.35400	0.25135	266.269	18.01	0.40	0.00	0	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	52.23280	0.05223	60.16140	0.06016	52.233	21.45	0.10	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry			13.71790	13.71790	13.77180	13.77180		18.06	0.00	0.00	0	5,745.00
\$ / R	On 28/02/2017	Any day expiry			13.72050	13.72050	13.77440	13.77440		18.09	0.00	0.00	0	720.00
\$ / R	On 01/03/2017	Any day expiry			13.72310	13.72310	13.77700	13.77700		18.12	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.75390	13.75390	13.80780	13.80780		18.20	0.00	279,520,509.70	20,323	462,336.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	27.56980	0.02757	26.86320	0.02686	27.570	18.26	0.06	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	48.37460	0.04837	46.29190	0.04629	48.375	17.62	0.10	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	132.06690	0.13207	126.02490	0.12602	132.067	17.56	0.22	0.00	0	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	139.29690	0.13930	132.91730	0.13292	139.297	17.56	0.22	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	158.26330	0.15826	150.08000	0.15008	158.263	17.60	0.25	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	205.69220	0.20569	195.08770	0.19509	205.692	17.74	0.30	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	209.15150	0.20915	198.37520	0.19838	209.152	17.75	0.30	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	303.68480	0.30368	288.45440	0.28845	303.685	17.97	0.39	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	477.96560	0.47797	513.59690	0.51360	477.966	18.11	0.55	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	453.34320	0.45334	487.93620	0.48794	453.343	18.15	0.54	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	331.56290	0.33156	358.56230	0.35856	331.563	18.72	0.43	0.00	0	501.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	577.66290	0.57766	550.76230	0.55076	577.663	18.72	0.57	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	644.34210	0.64434	615.44050	0.61544	644.342	18.92	0.60	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	240.60230	0.24060	261.83470	0.26183	240.602	19.33	0.33	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	786.70230	0.78670	754.03470	0.75403	786.702	19.33	0.67	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	215.85840	0.21586	235.34010	0.23534	215.858	19.54	0.31	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	861.95840	0.86196	827.54010	0.82754	861.958	19.54	0.69	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	206.65360	0.20665	225.46300	0.22546	206.654	19.62	0.30	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	892.75360	0.89275	857.66300	0.85766	892.754	19.62	0.70	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	193.57230	0.19357	211.37890	0.21138	193.572	19.75	0.28	0.00	0	23,750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	127.68570	0.12769	140.54060	0.14054	127.686	20.54	0.20	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	123.55500	0.12355	136.07560	0.13608	123.555	20.60	0.19	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	116.97170	0.11697	128.94790	0.12895	116.972	20.71	0.18	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	111.96140	0.11196	123.51830	0.12352	111.961	20.79	0.18	0.00	0	506.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	100.37310	0.10037	110.93900	0.11094	100.373	21.00	0.16	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,562.96860	1.56297	1,518.59480	1.51859	1,562.969	21.25	0.86	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,681.16750	1.68117	1,635.63170	1.63563	1,681.168	21.49	0.88	0.00	0	7,160.00

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 13/03/2017	Foreign Exchange Future	15.48	Call	65.62630	0.06563	73.03230	0.07303	65.626	21.71	0.11	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	64.17560	0.06418	71.43180	0.07143	64.176	21.75	0.11	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,997.46590	1.99747	1,949.46950	1.94947	1,997.466	22.11	0.91	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,035.23940	2.03524	1,987.00320	1.98700	2,035.239	22.19	0.91	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	45.98800	0.04599	51.30800	0.05131	45.988	22.30	0.08	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	36.93010	0.03693	41.24160	0.04124	36.930	22.66	0.07	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	29.10760	0.02911	32.52320	0.03252	29.108	23.07	0.05	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	21.62550	0.02163	24.16090	0.02416	21.626	23.58	0.04	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,012.19100	3.01219	2,960.65850	2.96066	3,012.191	23.90	0.97	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	11.99540	0.01200	14.13270	0.01413	11.995	24.21	0.02	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	8.36360	0.00836	10.22010	0.01022	8.364	24.60	0.02	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	1.85860	0.00186	2.62440	0.00262	1.859	25.34	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	1.82900	0.00183	2.58470	0.00258	1.829	25.34	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.72930	0.00073	1.07920	0.00108	0.729	25.34	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.38250	0.00038	0.58470	0.00058	0.383	25.34	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00930	0.00001	0.01710	0.00002	0.009	25.34	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.75890	13.75890	13.81290	13.81290		18.40	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	351.13690	0.35114	333.42220	0.33342	351.137	18.10	0.40	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	97.91960	0.09792	106.26610	0.10627	97.920	21.52	0.14	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.79960	13.79960	13.85370	13.85370		18.44	0.00	0.00	0	1,883.00
\$ / R	On 11/04/2017	Any day expiry			13.82760	13.82760	13.88210	13.88210		18.51	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.83020	13.83020	13.88470	13.88470		18.51	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	595.64550	0.59565	569.14660	0.56915	595.646	18.69	0.52	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	39.72250	0.03972	40.17610	0.04018	39.723	24.39	0.06	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.83280	13.83280	13.88740	13.88740		18.53	0.00	0.00	0	0.00
\$ / R	On 18/04/2017	Any day expiry			13.84580	13.84580	13.90050	13.90050		18.47	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.85370	13.85370	13.90840	13.90840		18.52	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.86410	13.86410	13.91890	13.91890		18.48	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	379.80300	0.37980	362.51060	0.36251	379.803	18.11	0.38	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	526.57300	0.52657	504.36070	0.50436	526.573	18.43	0.46	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	703.90020	0.70390	675.89590	0.67590	703.900	18.89	0.54	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	219.94190	0.21994	234.41930	0.23442	219.942	20.56	0.25	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	133.51840	0.13352	143.05860	0.14306	133.518	21.58	0.16	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	63.45640	0.06346	67.18250	0.06718	63.456	23.17	0.08	0.00	0	1,000.00
\$ / R	On 26/05/2017	Any day expiry			13.94500	13.94500	14.00050	14.00050		18.65	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	419.22710	0.41923	402.46400	0.40246	419.227	18.13	0.37	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	165.55120	0.16555	176.38210	0.17638	165.551	21.69	0.17	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.00770	14.00770	14.06360	14.06360		18.64	0.00	770,423.50	55	202,521.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	181.07680	0.18108	173.73560	0.17374	181.077	17.54	0.19	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	257.90840	0.25791	248.11050	0.24811	257.908	17.67	0.25	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	602.73140	0.60273	582.15920	0.58216	602.731	18.44	0.43	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	624.04930	0.62405	602.96780	0.60297	624.049	18.49	0.44	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	695.95720	0.69596	673.21450	0.67321	695.957	18.64	0.47	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	760.77100	0.76077	736.17300	0.73617	760.771	18.80	0.50	0.00	0	2,850.00

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	14.13	Put	772.84700	0.77285	747.98480	0.74798	772.847	18.83	0.50	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	803.42010	0.80342	777.90020	0.77790	803.420	18.90	0.51	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	834.53920	0.83454	808.35850	0.80836	834.539	18.97	0.52	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	898.35760	0.89836	870.88410	0.87088	898.358	19.11	0.54	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	519.18410	0.51918	545.47310	0.54547	519.184	19.36	0.42	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,292.13590	1.29214	1,257.73860	1.25774	1,292.136	19.94	0.65	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	303.06290	0.30306	319.75350	0.31975	303.063	20.76	0.27	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,777.15670	1.77716	1,737.63310	1.73763	1,777.157	20.88	0.74	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	239.65750	0.23966	253.83420	0.25383	239.658	21.23	0.22	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,011.95750	2.01196	1,970.23420	1.97023	2,011.958	21.23	0.78	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	229.57420	0.22957	243.24360	0.24324	229.574	21.32	0.21	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	228.16980	0.22817	241.76970	0.24177	228.170	21.33	0.21	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	209.44520	0.20945	222.08050	0.22208	209.445	21.51	0.20	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	197.07520	0.19708	209.06120	0.20906	197.075	21.64	0.19	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	185.48420	0.18548	196.85180	0.19685	185.484	21.76	0.18	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	178.88390	0.17888	189.89400	0.18989	178.884	21.84	0.17	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	135.21120	0.13521	143.77650	0.14378	135.211	22.42	0.14	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	75.09630	0.07510	77.99840	0.07800	75.096	25.29	0.08	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	53.28100	0.05328	56.40190	0.05640	53.281	25.39	0.06	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	23.99900	0.02400	25.55140	0.02555	23.999	25.39	0.03	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			14.03120	14.03120	14.08730	14.08730		18.72	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	450.64200	0.45064	434.33730	0.43434	450.642	18.04	0.35	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	198.82990	0.19883	210.60640	0.21061	198.830	21.77	0.18	0.00	0	60.00
\$ / R	On 12/07/2017	Any day expiry			14.06770	14.06770	14.12400	14.12400		18.71	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	687.53680	0.68754	666.15980	0.66616	687.537	18.59	0.45	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	104.66950	0.10467	109.45240	0.10945	104.670	24.58	0.10	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.09120	14.09120	14.14760	14.14760		18.78	0.00	0.00	0	70.00
\$ / R	On 27/07/2017	Any day expiry			14.10690	14.10690	14.16330	14.16330		18.77	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	475.68660	0.47569	459.90330	0.45990	475.687	18.03	0.35	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	220.30330	0.22030	232.69320	0.23269	220.303	21.94	0.19	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry			14.19310	14.19310	14.24970	14.24970		18.84	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	498.53480	0.49853	484.19830	0.48420	498.535	17.98	0.34	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	245.14030	0.24514	258.60650	0.25861	245.140	22.10	0.19	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.24540	14.24540	14.30200	14.30200		18.87	0.00	0.00	0	6,262.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	254.19760	0.25420	245.94280	0.24594	254.198	17.46	0.20	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	329.30130	0.32930	319.32430	0.31932	329.301	17.67	0.24	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	471.42450	0.47142	457.57990	0.45758	471.424	17.91	0.31	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	627.70220	0.62770	608.82990	0.60883	627.702	18.25	0.38	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	632.65870	0.63266	613.67760	0.61368	632.659	18.26	0.38	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	881.90700	0.88191	858.16620	0.85817	881.907	18.83	0.46	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	941.32190	0.94132	916.59300	0.91659	941.322	18.95	0.48	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,033.71550	1.03372	1,007.47380	1.00747	1,033.716	19.14	0.51	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	340.82200	0.34082	357.09750	0.35710	340.822	21.51	0.24	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	286.41520	0.28642	300.79200	0.30079	286.415	21.95	0.21	0.00	0	110.00

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	17.00	Call	262.98530	0.26299	276.50830	0.27651	262.985	22.18	0.20	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	259.66680	0.25967	273.06890	0.27307	259.667	22.21	0.19	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	187.73150	0.18773	197.34480	0.19734	187.732	23.78	0.14	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.26890	14.26890	14.32560	14.32560		18.87	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	518.14670	0.51815	504.07030	0.50407	518.147	17.98	0.33	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	265.75520	0.26576	278.61540	0.27862	265.755	22.31	0.19	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.33640	14.33640	14.39290	14.39290		18.95	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.34680	14.34680	14.40330	14.40330		18.96	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	537.26420	0.53726	522.97330	0.52297	537.264	18.00	0.32	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	287.83150	0.28783	300.26230	0.30026	287.832	22.65	0.20	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.42940	14.42940	14.48570	14.48570		19.02	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	553.60360	0.55360	539.87610	0.53988	553.604	17.98	0.32	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	313.75690	0.31376	328.77080	0.32877	313.757	22.88	0.20	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.48110	14.48110	14.53720	14.53720		19.05	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	502.31460	0.50231	490.74810	0.49075	502.315	17.84	0.29	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	797.16400	0.79716	778.34410	0.77834	797.164	18.44	0.39	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	845.30870	0.84531	825.81900	0.82582	845.309	18.55	0.40	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	878.17350	0.87817	858.23610	0.85824	878.174	18.62	0.41	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	894.82880	0.89483	874.67400	0.87467	894.829	18.66	0.42	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,081.53070	1.08153	1,058.67690	1.05868	1,081.531	19.05	0.47	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,099.68330	1.09968	1,076.55780	1.07656	1,099.683	19.08	0.47	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	507.43710	0.50744	528.43890	0.52844	507.437	21.37	0.30	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	462.44350	0.46244	482.74750	0.48275	462.443	21.66	0.27	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	416.57800	0.41658	436.13340	0.43613	416.578	21.99	0.25	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	411.07420	0.41107	430.53660	0.43054	411.074	22.04	0.25	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	407.00840	0.40701	426.39480	0.42639	407.008	22.07	0.24	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	401.65560	0.40166	420.95490	0.42095	401.656	22.11	0.24	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	319.61930	0.31962	338.63000	0.33863	319.619	23.26	0.19	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.49140	14.49140	14.54750	14.54750		19.05	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	564.94300	0.56494	551.03640	0.55104	564.943	17.97	0.31	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	330.06320	0.33006	345.96670	0.34597	330.063	23.19	0.20	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.71600	14.71600	14.77680	14.77680		19.53	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.95100	14.95100	15.01790	15.01790		19.96	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	733.23450	0.73323	708.93540	0.70894	733.234	18.75	0.30	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.75390	13.75390	13.80780	13.80780		18.20	0.00	13,753.90	1	481.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.00770	14.00770	14.06360	14.06360		18.64	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.24540	14.24540	14.30200	14.30200		18.87	0.00	0.00	0	0.00
£ / R	On 06/01/2017	Any day expiry			16.75780	16.75780	16.76010	16.76010		26.29	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			16.82430	16.82430	16.84280	16.84280		20.93	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			16.92500	16.92500	16.94390	16.94390		20.23	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.97160	16.97160	16.99070	16.99070		20.05	0.00	1,391,671.20	82	45,098.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	570.17580	0.57018	584.15110	0.58415	570.176	20.13	0.51	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 13/03/2017	Foreign Exchange Future	18.50	Call	176.11460		0.17611		183.78150	0.18378	176.115	22.65	0.20	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	113.01010		0.11301		119.19040	0.11919	113.010	23.14	0.14	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	28.84330		0.02884		29.60220	0.02960	28.843	27.13	0.04	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			17.03780		17.03780		17.05650	17.05650		20.16	0.00	0.00	0	162.00
£ / R	On 25/04/2017	Any day expiry			17.12890		17.12890		17.14740	17.14740		19.87	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.32850		17.32850		17.34880	17.34880		19.48	0.00	0.00	0	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.66600		17.66600		17.68530	17.68530		18.92	0.00	17,666,000.00	1,000	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.00800		18.00800		18.02520	18.02520		18.65	0.00	0.00	0	5,698.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11882		0.11882		0.11813	0.11813		16.84	0.00	0.00	0	320.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12162		0.12162		0.12092	0.12092		17.62	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12429		0.12429		0.12359	0.12359		23.51	0.00	0.00	0	0.00
€ / R	On 23/01/2017	Any day expiry			14.37310		14.37310		14.31540	14.31540		15.73	0.00	0.00	0	349.00
€ / R	On 25/01/2017	Any day expiry			14.37950		14.37950		14.32190	14.32190		16.08	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry			14.39970		14.39970		14.34190	14.34190		16.40	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			14.48280		14.48280		14.42570	14.42570		16.74	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.49630		14.49630		14.43920	14.43920		16.66	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.54090		14.54090		14.48410	14.48410		16.74	0.00	8,942,653.50	615	87,071.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	301.42830		0.30143		336.65160	0.33665	301.428	16.67	0.39	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	312.67700		0.31268		305.49180	0.30549	312.677	17.15	0.42	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	75.31950		0.07532		77.83970	0.07784	75.319	19.15	0.13	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	16.53440		0.01653		15.98860	0.01599	16.534	20.70	0.03	0.00	0	1,000.00
€ / R	On 15/03/2017	Any day expiry			14.54790		14.54790		14.49120	14.49120		16.80	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.60480		14.60480		14.54800	14.54800		16.96	0.00	0.00	0	8.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.88540		14.88540		14.82840	14.82840		17.57	0.00	26,793,720.00	1,800	80,416.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.21300		15.21300		15.15560	15.15560		17.82	0.00	24,340,800.00	1,600	1,356.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.54840		15.54840		15.48810	15.48810		17.99	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.21844		98.21844		98.55468	98.55468			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.33527		95.33527		95.68263	95.68263			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.15100		94.15100		94.50699	94.50699			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.29665		96.29665		96.65479	96.65479			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.01029		100.01029		100.36627	100.36627			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00275		100.00275		100.00275	100.00275			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.61399		99.61399		99.61416	99.61416			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.64355		99.64355		99.64468	99.64468			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.89635		99.89635		99.89980	99.89980			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.92395		99.92395		99.92719	99.92719			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.21344		99.21344		99.22192	99.22192			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.87939		98.87939		98.89380	98.89380			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.94337		98.94337		98.96456	98.96456			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 21/12/2018	Interest Rate Swap	99.45000	99.45000	99.47000	99.47000					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.81524	97.81524	97.92311	97.92311					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.15025	97.15025	97.27388	97.27388					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.45108	96.45108	96.59087	96.59087					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.72585	96.72585	96.88119	96.88119					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.98241	98.98241	99.14901	99.14901					0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future	513.67700	513.67700	512.48900	512.48900					0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	523.56100	523.56100	522.35300	522.35300					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	533.93900	533.93900	532.71800	532.71800					0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	593.70700	593.70700	591.49300	591.49300					0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	605.13100	605.13100	602.87700	602.87700					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	617.12700	617.12700	614.84000	614.84000					0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	538.50800	538.50800	536.10400	536.10400					0.00	0.00	0	754.00
ALBI	On 04/05/2017	Index Future	548.87000	548.87000	546.42200	546.42200					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	559.75100	559.75100	557.26500	557.26500					0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.05260	10.05260	10.02090	10.02090				14.34	0.00	0.00	0	18,899.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.21510	10.21510	10.18390	10.18390				14.53	0.00	0.00	0	102.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.36890	10.36890	10.33750	10.33750				14.33	0.00	15,553,350.00	1,500	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.52240	10.52240	10.48990	10.48990				14.20	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.36930	10.36930	10.35970	10.35970				16.12	0.00	0.00	0	237.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.57310	10.57310	10.56350	10.56350				16.37	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.76570	10.76570	10.75590	10.75590				15.92	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.59310	13.59310	13.51900	13.51900				17.20	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.93210	13.93210	13.85740	13.85740				18.19	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.25650	14.25650	14.18020	14.18020				18.60	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.98100	1.98100	1.96880	1.96880				17.55	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.99580	1.99580	1.98130	1.98130				17.92	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.01060	2.01060	1.99600	1.99600				17.75	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.96080	1.96080	1.95290	1.95290				17.39	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.00800	2.00800	2.00010	2.00010				17.63	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

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
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 02/02/2017	Bond Future	10.54257	79.37246		10.58903	79.07829				0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.62424	77.10622		10.67218	76.80682				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.69997	78.63505		10.74927	78.33115				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 02/02/2017	Bond Future	10.65575	83.67087		10.72235	83.18748				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.73639	81.01826		10.80516	80.52603				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.81021	82.62486		10.88098	82.12450				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 02/02/2017	GOVI	536.49400	536.49400		534.06900	534.06900				0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI	546.81700	546.81700		544.34800	544.34800				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	557.65700	557.65700		555.14900	555.14900				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.77450	1.77450		1.78120	1.78120			17.81	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.80770	1.80770		1.81420	1.81420			18.19	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.83820	1.83820		1.84410	1.84410			18.49	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	126.80985	126.80985		127.09098	127.09098				0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future	129.25773	129.25773		129.54495	129.54495				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	130.49441	130.49441		130.78986	130.78986				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
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2017	Bond Future	105.79779	105.79779		105.79663	105.79663				0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	106.80028	106.80028		106.79984	106.79984				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	108.92397	108.92397		108.92542	108.92542				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 02/02/2017	Bond Future	130.18101	130.18101		130.61737	130.61737				0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	132.69395	132.69395		133.13938	133.13938				0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	133.83233	133.83233		134.28923	134.28923				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
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/02/2017	Bond Future	131.34568		131.34568		131.34431	131.34431			0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future	132.35195		132.35195		132.35139	132.35139			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	134.98367		134.98367		134.98561	134.98561			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 02/02/2017	Bond Future	138.91930		138.91930		138.91801	138.91801			0.00	0.00	0	24,832.00
I2050	On 04/05/2017	Bond Future	141.60078		141.60078		141.60013	141.60013			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	142.75382		142.75382		142.75578	142.75578			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 02/02/2017	Index Future	246.58800		246.58800		246.90900	246.90900			0.00	2,465,880.00	1	1,031.00
IGOV	On 04/05/2017	Index Future	251.34800		251.34800		251.67700	251.67700			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	256.34500		256.34500		256.68600	256.68600			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	669.97000		669.97000		670.10700	670.10700			0.00	0.00	0	157.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.39000		92.61000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.49000		92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.53000		92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.56000		92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.59000		92.41000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.62000		92.38000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.64000		92.36000		7.64000	92.36000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13110		0.13110		0.13230	0.13230			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13100		0.13100		0.13230	0.13230			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.13070		0.13070		0.13250	0.13250			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	9.59350		9.59350		9.57910	9.57910		15.60	0.00	0.00	0	238.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	9.74260		9.74260		9.72790	9.72790		15.90	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.88240		9.88240		9.86790	9.86790		15.66	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.28830		1.28830		1.29260	1.29260			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.31000		1.31000		1.31440	1.31440			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.31690		1.31690		1.32070	1.32070			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future	1.23390		1.23390		1.23050	1.23050			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future	1.23710		1.23710		1.23360	1.23360			0.00	0.00	0	8,095.00

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
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.24010		1.24010		1.23660	1.23660			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.05720		1.05720		1.04900	1.04900			0.00	15,858.00	15	713.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06270		1.06270		1.05440	1.05440			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.06790		1.06790		1.05970	1.05970			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.87024		111.93353		8.93153	111.50909		9.11	0.00	638,804,655.71	5,707	116,516.00
R186	On 02/02/2017	Bond Future	8.00	Call	12.24000		0.01224		8.90000	0.00890	12.240	8.79	0.01	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	137.58000		0.13758		105.85000	0.10585	137.580	8.91	0.11	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	188.84000		0.18884		146.77000	0.14677	188.840	8.93	0.14	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	417.86000		0.41786		334.39000	0.33439	417.860	8.98	0.25	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	454.48000		0.45448		364.94000	0.36494	454.480	8.99	0.27	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,122.36000		1.12236		1,364.92000	1.36492	1,122.360	9.07	0.50	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,021.55000		1.02155		1,251.75000	1.25175	1,021.550	9.08	0.47	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	867.52000		0.86752		1,077.04000	1.07704	867.520	9.09	0.42	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	681.05000		0.68105		861.91000	0.86191	681.050	9.12	0.35	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	507.67000		0.50767		657.32000	0.65732	507.670	9.17	0.28	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	140.32000		0.14032		199.96000	0.19996	140.320	9.34	0.10	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	85.73000		0.08573		126.52000	0.12652	85.730	9.40	0.07	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.91452		114.08729		8.97825	113.65529		8.88	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.95053		111.04444		9.01659	110.60599		9.20	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 02/02/2017	Bond Future			294.62478		294.62478		294.96802	294.96802			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			300.31182		300.31182		300.66327	300.66327			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			299.38004		299.38004		299.74414	299.74414			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 02/02/2017	Bond Future			242.20908		242.20908		242.84416	242.84416			0.00	0.00	0	36,359.00
R202	On 04/05/2017	Bond Future			246.88445		246.88445		247.53288	247.53288			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			248.12661		248.12661		248.79298	248.79298			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			8.56658		99.61945		8.63327	99.31718		6.49	0.00	2,390,866.80	24	18,877.00
R2023	On 04/05/2017	Bond Future			8.60617		97.60405		8.67633	97.29651		6.50	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.63442		99.53918		8.70807	99.22739		6.28	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 02/02/2017	Bond Future			7.66559		103.62829		7.73434	103.58853		0.61	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future			7.46232		101.44941		7.57670	101.40946		0.39	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
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2017	Bond Future	9.29629		90.49400		9.35750	90.07039			0.00	20,632,632.00	228	34,278.00
R2030	On 04/05/2017	Bond Future	9.34721		92.23543		9.41043	91.80415			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.39306		90.05699		9.45822	89.61893			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 02/02/2017	Bond Future	9.45228		93.34859		9.51351	92.89654		12.49	0.00	54,608,925.15	585	19,304.00
R2032	On 04/05/2017	Bond Future	9.50301		90.98584		9.56615	90.52565		12.81	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.54725		92.78995		9.61219	92.32231		12.73	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 02/02/2017	Bond Future	9.57307		97.96732		9.63937	97.43078			0.00	0.00	0	7,194.00
R2035	On 04/05/2017	Bond Future	9.62285		95.34939		9.69113	94.80306			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.66694		97.23982		9.73711	96.68447			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 02/02/2017	Bond Future	9.63175		90.20418		9.69797	89.66991		14.57	0.00	0.00	0	47,873.00
R2037	On 04/05/2017	Bond Future	9.68427		91.93998		9.75243	91.39599		14.33	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.73258		89.50537		9.80263	88.95228		14.93	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 02/02/2017	Bond Future	7.87247		101.25759		7.94083	101.14075		1.92	0.00	0.00	0	30,150.00
R204	On 04/05/2017	Bond Future	7.88939		103.20594		7.96873	103.08741		1.69	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future	7.86184		101.21034		7.95503	101.09138		1.58	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 02/02/2017	Bond Future	9.63628		94.32653		9.69743	93.79428		15.21	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future	9.68728		96.14162		9.75018	95.59978		14.96	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future	9.73413		93.53988		9.79873	92.98904		15.61	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 02/02/2017	Bond Future	9.64570		91.61053		9.71185	91.02811		15.90	0.00	14,382,853.21	157	20,374.00
R2044	On 04/05/2017	Bond Future	9.69481		93.37347		9.76283	92.78034		15.66	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future	9.73988		90.84202		9.80971	90.23882		16.33	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 02/02/2017	Bond Future	9.62615		95.24593		9.69233	94.64850		15.74	0.00	0.00	0	74,008.00
R2048	On 04/05/2017	Bond Future	9.67063		92.63900		9.73862	92.03063		16.25	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future	9.70993		94.47581		9.77965	93.85705		16.18	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

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
R207	On 02/02/2017	Bond Future			8.04880		98.40006		8.11609	98.22948		3.11	0.00	0.00	0	74,783.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,157.67000		2.15767	1,989.09000	1.98909		2,157.670	3.24	0.99	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.08209		100.29341		8.15612	100.12009		2.85	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.09171		98.63780		8.17329	98.46289		2.83	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	950.34000		0.95034	860.06000	0.86006		950.340	2.82	0.54	0.00	0	51.00
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 02/02/2017	Bond Future			8.20833		97.36144		8.27524	97.13777		4.44	0.00	0.00	0	29,322.00
R208	On 04/05/2017	Bond Future			8.23932		95.83203		8.31101	95.60460		4.31	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.25368		97.73212		8.33034	97.50200		4.17	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 02/02/2017	Bond Future			9.51538		73.69037		9.58152	73.24290		14.47	0.00	11,643,078.46	158	66,471.00
R209	On 04/05/2017	Bond Future			9.56054		71.95753		9.62849	71.50194		14.92	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.59987		73.38434		9.66953	72.92105		14.94	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 02/02/2017	Bond Future			185.78267		185.78267		185.78106	185.78106			0.00	0.00	0	1,779.00
R210	On 04/05/2017	Bond Future			187.05120		187.05120		187.05031	187.05031			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			190.77046		190.77046		190.77327	190.77327			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
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future			145.88573		145.88573		146.02211	146.02211			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			148.70182		148.70182		148.84164	148.84164			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			149.62685		149.62685		149.77228	149.77228			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 02/02/2017	Bond Future			9.32158		85.09931		9.38278	84.68777		12.21	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future			9.36638		83.18514		9.42944	82.76612		12.54	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 03/08/2017	Bond Future	9.40501		84.83435		9.46983	84.40862		12.51	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 02/02/2017	Bond Future	9.57060		74.16606		9.63674	73.69730		15.20	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.61343		72.29512		9.68132	71.81779		15.67	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.65106		73.72844		9.72061	73.24302		15.68	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 13/03/2017	Foreign Exchange Future	22,867.06000	22,867.06000		22,800.35000	22,800.35000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.60130		9.60130		9.59090	9.59090		14.81	0.00	0.00	0	342.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.77810		9.77810		9.76720	9.76720		15.01	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.75360		3.75360		3.80230	3.80230		16.83	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.73370		3.73370		3.78340	3.78340		16.88	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.34000		1.34000		1.34710	1.34710			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.28030		1.28030		1.29140	1.29140			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.23010		1.23010		1.24480	1.24480			0.00	0.00	0	0.00

Total for Derivatives : 1,233,577,248.13 63,976 3 149 655.00

Grand Total: 1,233,577,248.13 63,976 3 149 655.00