



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: 13/03/2017

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 13/03/2017	Foreign Exchange Future	13.13180	13.13180		13.16540	13.16540		15.90	0.00	4,530,287,154.80	344,986	0.00	
\$ / R	On 16/03/2017	Any day expiry	13.15980	13.15980		13.16770	13.16770		16.40	0.00	0.00	0	0.00	
\$ / R	On 16/03/2017	Any day expiry	13.92	Call	2.11540	0.00212	8.07330	0.00807	2.115	29.07	0.02	0.00	0	20,000.00
\$ / R	On 17/03/2017	Any day expiry	13.16180	13.16180		13.17010	13.17010		16.44	0.00	0.00	0	3,634.00	
\$ / R	On 17/03/2017	Any day expiry	12.75	Put	12.20560	0.01221	22.37640	0.02238	12.206	22.37	0.09	0.00	0	15,000.00
\$ / R	On 17/03/2017	Any day expiry	13.00	Put	40.83110	0.04083	63.37090	0.06337	40.831	18.66	0.26	0.00	0	15,000.00
\$ / R	On 17/03/2017	Any day expiry	13.75	Call	7.47230	0.00747	14.31640	0.01432	7.472	25.39	0.05	0.00	0	15,000.00
\$ / R	On 27/03/2017	Any day expiry	13.18330	13.18330		13.15360	13.15360		14.51	0.00	0.00	0	0.00	
\$ / R	On 27/03/2017	Any day expiry	13.12	Call	183.86470	0.18386	0.00000	0.00000	183.865	14.61	0.57	150,582,412.80	20,000	20,000.00
\$ / R	On 29/03/2017	Any day expiry	13.18810	13.18810		13.19790	13.19790		14.76	0.00	0.00	0	0.00	
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	375.59850	0.37560	384.35540	0.38436	375.598	15.95	0.75	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	0.60360	0.00060	0.90320	0.00090	0.604	26.86	0.00	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry	13.19280	13.19280		13.20250	13.20250		14.94	0.00	0.00	0	6,640.00	
\$ / R	On 03/04/2017	Any day expiry	13.19990	13.19990		13.20940	13.20940		14.73	0.00	0.00	0	0.00	
\$ / R	On 03/04/2017	Any day expiry	13.08	Put	128.44230	0.12844	136.66100	0.13666	128.442	14.49	0.39	0.00	0	15,400.00
\$ / R	On 03/04/2017	Any day expiry	13.23	Call	173.12460	0.17312	191.42280	0.19142	173.125	14.85	0.48	0.00	0	15,400.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 10/04/2017	Any day expiry			13.21650	13.21650		13.22550	13.22550		14.82	0.00	0.00	0	0.00
\$ / R	13.50	Call	On 10/04/2017	Any day expiry	121.27520	0.12128	132.56140	0.13256	121.275	16.02	0.32	0.00	0	1,000.00			
\$ / R	13.75	Call	On 10/04/2017	Any day expiry	71.30080	0.07130	80.16390	0.08016	71.301	17.03	0.21	3,008,025.90	1,100	2,100.00			
\$ / R	14.00	Call	On 10/04/2017	Any day expiry	40.38410	0.04038	0.00000	0.00000	40.384	17.83	0.13	1,672,998.84	1,000	1,000.00			
\$ / R			On 11/04/2017	Any day expiry	13.21890	13.21890	13.22780	13.22780		14.87	0.00	0.00	0	40.00			
\$ / R			On 12/04/2017	Any day expiry	13.22130	13.22130	13.23010	13.23010		14.89	0.00	0.00	0	0.00			
\$ / R	13.66	Call	On 12/04/2017	Any day expiry	94.85760	0.09486	103.75320	0.10375	94.858	16.71	0.26	0.00	0	1,269.00			
\$ / R	13.78	Call	On 12/04/2017	Any day expiry	74.37660	0.07438	82.26960	0.08227	74.377	17.18	0.21	0.00	0	2,000.00			
\$ / R	13.95	Put	On 12/04/2017	Any day expiry	780.67910	0.78068	778.73370	0.77873	780.679	17.76	0.85	0.00	0	1,000.00			
\$ / R	17.02	Call	On 12/04/2017	Any day expiry	1.21590	0.00122	1.30300	0.00130	1.216	31.98	0.00	0.00	0	1,000.00			
\$ / R			On 13/04/2017	Any day expiry	13.22360	13.22360	13.23240	13.23240		14.99	0.00	0.00	0	722.00			
\$ / R			On 18/04/2017	Any day expiry	13.23550	13.23550	13.24380	13.24380		14.99	0.00	0.00	0	1,450.00			
\$ / R			On 21/04/2017	Any day expiry	13.24240	13.24240	13.25070	13.25070		15.37	0.00	0.00	0	70.00			
\$ / R			On 25/04/2017	Any day expiry	13.25150	13.25150	13.25980	13.25980		15.37	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 25/04/2017	Any day expiry	437.61550	0.43762	438.21370	0.43821	437.616	16.22	0.62	0.00	0	60.00			
\$ / R	13.80	Put	On 25/04/2017	Any day expiry	665.54360	0.66554	664.63380	0.66463	665.544	17.23	0.74	0.00	0	1,000.00			
\$ / R	14.10	Put	On 25/04/2017	Any day expiry	919.79930	0.91980	917.31700	0.91732	919.799	18.14	0.83	0.00	0	1,000.00			
\$ / R	15.06	Call	On 25/04/2017	Any day expiry	13.09990	0.01310	14.87250	0.01487	13.100	20.38	0.04	0.00	0	1,000.00			
\$ / R	15.69	Call	On 25/04/2017	Any day expiry	4.02490	0.00402	4.63510	0.00464	4.025	21.50	0.01	0.00	0	60.00			
\$ / R	16.67	Call	On 25/04/2017	Any day expiry	2.36530	0.00237	2.62100	0.00262	2.365	26.31	0.01	0.00	0	1,000.00			
\$ / R			On 28/04/2017	Any day expiry	13.25840	13.25840	13.26670	13.26670		15.49	0.00	0.00	0	2,074.00			
\$ / R			On 04/05/2017	Any day expiry	13.27210	13.27210	13.28040	13.28040		15.66	0.00	0.00	0	0.00			
\$ / R	13.65	Call	On 04/05/2017	Any day expiry	183.59220	0.18359	191.10190	0.19110	183.592	16.76	0.34	0.00	0	1,500.00			
\$ / R			On 11/05/2017	Any day expiry	13.28810	13.28810	13.29640	13.29640		15.76	0.00	0.00	0	70.00			
\$ / R			On 26/05/2017	Any day expiry	13.32210	13.32210	13.33080	13.33080		15.63	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 26/05/2017	Any day expiry	485.05510	0.48506	484.54670	0.48455	485.055	16.18	0.56	0.00	0	60.00			
\$ / R	15.97	Call	On 26/05/2017	Any day expiry	15.66840	0.01567	17.43250	0.01743	15.668	21.26	0.03	0.00	0	60.00			
\$ / R			On 19/06/2017	Foreign Exchange Future	13.37650	13.37650	13.38590	13.38590		15.67	0.00	1,817,317,913.50	135,859	479,140.00			
\$ / R	12.71	Put	On 19/06/2017	Foreign Exchange Future	144.13110	0.14413	145.31060	0.14531	144.131	14.48	0.24	0.00	0	17,600.00			
\$ / R	12.80	Put	On 19/06/2017	Foreign Exchange Future	171.87110	0.17187	173.08810	0.17309	171.871	14.61	0.27	0.00	0	4,000.00			
\$ / R	12.90	Put	On 19/06/2017	Foreign Exchange Future	207.27400	0.20727	208.44780	0.20845	207.274	14.78	0.30	0.00	0	2,000.00			
\$ / R	13.00	Put	On 19/06/2017	Foreign Exchange Future	246.80120	0.24680	247.89080	0.24789	246.801	14.96	0.34	0.00	0	69,520.00			
\$ / R	13.13	Put	On 19/06/2017	Foreign Exchange Future	304.33390	0.30433	0.00000	0.00000	304.334	15.19	0.39	5,235,601.24	1,000	500.00			
\$ / R	13.39	Call	On 19/06/2017	Foreign Exchange Future	426.11200	0.42611	435.89310	0.43589	426.112	15.65	0.51	0.00	0	4,000.00			
\$ / R	13.45	Call	On 19/06/2017	Foreign Exchange Future	402.03920	0.40204	0.00000	0.00000	402.039	15.79	0.49	19,569,850.56	3,000	3,000.00			
\$ / R	13.50	Call	On 19/06/2017	Foreign Exchange Future	383.13810	0.38314	392.59450	0.39259	383.138	15.92	0.47	0.00	0	4,500.00			
\$ / R	13.69	Put	On 19/06/2017	Foreign Exchange Future	632.44580	0.63245	631.87570	0.63188	632.446	16.40	0.59	0.00	0	250.00			
\$ / R	13.70	Call	On 19/06/2017	Foreign Exchange Future	315.88120	0.31588	324.67750	0.32468	315.881	16.43	0.41	0.00	0	500.00			
\$ / R	13.80	Call	On 19/06/2017	Foreign Exchange Future	286.83790	0.28684	295.28450	0.29528	286.838	16.68	0.38	2,511,456.65	500	2,000.00			
\$ / R	13.83	Put	On 19/06/2017	Foreign Exchange Future	732.16820	0.73217	731.10810	0.73111	732.168	16.76	0.63	0.00	0	2,280.00			
\$ / R	13.87	Put	On 19/06/2017	Foreign Exchange Future	761.65060	0.76165	760.44600	0.76045	761.651	16.86	0.64	0.00	0	30,000.00			
\$ / R	14.00	Call	On 19/06/2017	Foreign Exchange Future	236.74090	0.23674	244.47020	0.24447	236.741	17.19	0.32	0.00	0	500.00			
\$ / R	14.00	Put	On 19/06/2017	Foreign Exchange Future	860.24090	0.86024	858.57020	0.85857	860.241	17.19	0.68	0.00	0	69,000.00			
\$ / R	14.11	Put	On 19/06/2017	Foreign Exchange Future	946.49690	0.94650	944.46090	0.94446	946.497	17.46	0.71	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	962.42510	0.96243	960.32980	0.96033	962.425	17.51	0.71	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,002.60450	1.00260	1,000.35510	1.00036	1,002.604	17.63	0.72	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,043.27610	1.04328	1,040.86850	1.04087	1,043.276	17.75	0.73	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	184.40190	0.18440	191.30480	0.19130	184.402	17.82	0.26	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,125.99310	1.12599	1,123.28110	1.12328	1,125.993	17.99	0.76	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	146.91250	0.14691	153.09380	0.15309	146.913	18.40	0.21	0.00	0	42,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,614.82200	1.61482	1,610.52680	1.61053	1,614.822	19.24	0.85	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	90.79480	0.09079	95.61840	0.09562	90.795	19.44	0.14	0.00	0	4,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	78.26110	0.07826	82.71740	0.08272	78.261	19.70	0.12	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	61.29440	0.06129	65.18360	0.06518	61.294	20.15	0.10	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	55.65790	0.05566	59.33870	0.05934	55.658	20.32	0.09	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,179.15790	2.17916	2,173.43870	2.17344	2,179.158	20.32	0.91	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	42.67400	0.04267	45.82270	0.04582	42.674	20.82	0.07	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,446.17400	2.44617	2,439.92270	2.43992	2,446.174	20.82	0.93	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	39.97660	0.03998	43.00360	0.04300	39.977	20.94	0.07	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	39.60650	0.03961	42.61670	0.04262	39.607	20.96	0.07	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	34.81160	0.03481	37.59340	0.03759	34.812	21.21	0.06	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	31.78430	0.03178	34.41300	0.03441	31.784	21.39	0.05	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	28.58070	0.02858	30.85880	0.03086	28.581	21.50	0.05	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	26.81860	0.02682	28.90380	0.02890	26.819	21.56	0.05	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	16.35270	0.01635	17.30910	0.01731	16.353	22.08	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	2.85890	0.00286	2.92290	0.00292	2.859	22.82	0.01	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	1.36730	0.00137	1.40020	0.00140	1.367	22.82	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.26440	0.00026	0.27170	0.00027	0.264	22.82	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.39710	13.39710	13.40660	13.40660		15.74	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	517.32860	0.51733	516.79280	0.51679	517.329	15.98	0.52	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	34.34480	0.03434	36.53540	0.03654	34.345	21.40	0.05	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.40170	13.40170	13.41120	13.41120		15.76	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.42920	13.42920	13.43890	13.43890		15.77	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	834.61670	0.83462	832.15050	0.83215	834.617	17.00	0.63	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	5.55380	0.00555	6.29330	0.00629	5.554	21.32	0.01	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.44980	13.44980	13.45960	13.45960		15.91	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.45900	13.45900	13.46880	13.46880		15.89	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	379.48800	0.37949	377.96980	0.37797	379.488	15.47	0.40	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	265.35780	0.26536	271.30120	0.27130	265.358	17.70	0.30	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.46360	13.46360	13.47340	13.47340		15.90	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	543.81650	0.54382	541.70040	0.54170	543.817	16.01	0.49	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	45.53010	0.04553	48.88870	0.04889	45.530	21.12	0.06	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.47270	13.47270	13.48260	13.48260		15.98	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry			13.49790	13.49790	13.50800	13.50800		16.01	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.53920	13.53920	13.54940	13.54940		15.98	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	566.94000	0.56694	563.53640	0.56354	566.940	15.98	0.47	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	68.82330	0.06882	70.01750	0.07002	68.823	21.71	0.08	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.58490	13.58490	13.59540	13.59540		16.15	0.00	113,624,103.60	8,364	24,797.00

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\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	257.88000	0.25788	0.00000	0.00000	257.880	14.95	0.27	11,038,297.11	3,000	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	333.34540	0.33335	329.95820	0.32996	333.345	15.19	0.32	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	395.05350	0.39505	0.00000	0.00000	395.053	15.42	0.36	441,004.93	90	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	524.81460	0.52481	520.93850	0.52094	524.815	15.83	0.43	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	664.65150	0.66465	671.16890	0.67117	664.651	15.99	0.54	0.00	0	5,480.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	736.27030	0.73627	731.86430	0.73186	736.270	16.44	0.52	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	423.07990	0.42308	0.00000	0.00000	423.080	17.25	0.38	1,407,376.58	270	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,052.83050	1.05283	1,047.56270	1.04756	1,052.831	17.28	0.62	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,127.21890	1.12722	1,121.78110	1.12178	1,127.219	17.47	0.64	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,242.29000	1.24229	1,236.65010	1.23665	1,242.290	17.75	0.67	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	138.34120	0.13834	141.26910	0.14127	138.341	20.15	0.15	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	109.81640	0.10982	112.39520	0.11240	109.816	20.75	0.12	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	89.65070	0.08965	92.03050	0.09203	89.651	21.44	0.10	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	81.39480	0.08139	83.68350	0.08368	81.395	21.78	0.09	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	80.24670	0.08025	82.52130	0.08252	80.247	21.83	0.09	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	47.05840	0.04706	48.74950	0.04875	47.058	22.99	0.05	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.60530	13.60530	13.61600	13.61600		16.18	0.00	0.00	0	415.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	586.45600	0.58646	582.51980	0.58252	586.456	16.02	0.45	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	86.74090	0.08674	89.12700	0.08913	86.741	22.03	0.09	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			13.66400	13.66400	13.67540	13.67540		16.29	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.67310	13.67310	13.68450	13.68450		16.31	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	605.57090	0.60557	601.47890	0.60148	605.571	16.09	0.44	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	106.14200	0.10614	107.37540	0.10738	106.142	22.46	0.10	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.71150	13.71150	13.72340	13.72340		16.39	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.74540	13.74540	13.75760	13.75760		16.47	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	621.25980	0.62126	618.04360	0.61804	621.260	16.09	0.42	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	127.07830	0.12708	130.07930	0.13008	127.078	22.71	0.11	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.79050	13.79050	13.80320	13.80320		16.55	0.00	2,013,413.00	146	17,790.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	117.99110	0.11799	117.41170	0.11741	117.991	14.70	0.13	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	158.06300	0.15806	157.07230	0.15707	158.063	14.84	0.16	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	228.10320	0.22810	226.53790	0.22654	228.103	15.04	0.21	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	393.25650	0.39326	391.06000	0.39106	393.257	15.41	0.31	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	442.07990	0.44208	439.70020	0.43970	442.080	15.52	0.33	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	492.94420	0.49294	490.35420	0.49035	492.944	15.68	0.36	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	551.76670	0.55177	548.93790	0.54894	551.767	15.86	0.38	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	926.52030	0.92652	922.26610	0.92227	926.520	16.85	0.51	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	985.22770	0.98523	980.74110	0.98074	985.228	16.99	0.53	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	1,025.18730	1.02519	1,020.54840	1.02055	1,025.187	17.08	0.54	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,045.40130	1.04540	1,040.68900	1.04069	1,045.401	17.13	0.54	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,270.36300	1.27036	1,264.86400	1.26486	1,270.363	17.62	0.60	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,292.40150	1.29240	1,286.82960	1.28683	1,292.401	17.67	0.60	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	444.07700	0.44408	450.18340	0.45018	444.077	18.44	0.33	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	420.57770	0.42058	426.44240	0.42644	420.578	18.63	0.31	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	278.23540	0.27824	282.89130	0.28289	278.235	19.77	0.22	0.00	0	2,600.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	249.60970		0.24961		253.99220	0.25399	249.610	20.08	0.20	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	217.72310		0.21772		221.77800	0.22178	217.723	20.47	0.18	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	197.89690		0.19790		201.72610	0.20173	197.897	20.95	0.16	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	178.41710		0.17842		182.01370	0.18201	178.417	21.49	0.15	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	176.12550		0.17613		179.69600	0.17970	176.125	21.56	0.14	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	174.44070		0.17444		177.98990	0.17799	174.441	21.61	0.14	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	172.23400		0.17223		175.75520	0.17576	172.234	21.69	0.14	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	131.26620		0.13127		134.23400	0.13423	131.266	22.94	0.11	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.79950		13.79950		13.81220	13.81220		16.56	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	632.36050		0.63236		629.32320	0.62932	632.361	16.10	0.41	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	138.98870		0.13899		142.02390	0.14202	138.989	22.94	0.11	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.91800		13.91800		13.93120	13.93120		16.68	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.92250		13.92250		13.93570	13.93570		16.68	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.99400		13.99400		14.00760	14.00760		16.81	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	438.61860		0.43862		438.01650	0.43802	438.619	15.57	0.29	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	531.30750		0.53131		537.99140	0.53799	531.308	18.86	0.33	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			14.07600		14.07600		14.09010	14.09010		17.06	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,637.61590		1.63762		1,631.73140	1.63173	1,637.616	18.22	0.59	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	535.90380		0.53590		542.56220	0.54256	535.904	19.26	0.32	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.11150		14.11150		14.12580	14.12580		17.11	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.12040		14.12040		14.13480	14.13480		17.11	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.19580		14.19580		14.21070	14.21070		17.30	0.00	33,289,151.00	2,345	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	778.30240		0.77830		775.33010	0.77533	778.302	16.55	0.38	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			14.31990		14.31990		14.33560	14.33560		17.49	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.39760		14.39760		14.41370	14.41370		17.63	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.52400		14.52400		14.54100	14.54100		17.77	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.59270		14.59270		14.61010	14.61010		17.87	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.72800		14.72800		14.74630	14.74630		17.97	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.80150		14.80150		14.82030	14.82030		18.10	0.00	0.00	0	0.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.13180		13.13180		13.16540	13.16540		15.90	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.37650		13.37650		13.38590	13.38590		15.67	0.00	0.00	0	541.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.58490		13.58490		13.59540	13.59540		16.15	0.00	0.00	0	7.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.79050		13.79050		13.80320	13.80320		16.55	0.00	0.00	0	3.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.06300		16.06300		16.00940	16.00940		17.67	0.00	876,573,973.00	54,571	0.00
£ / R	On 31/03/2017	Any day expiry			16.13790		16.13790		16.06120	16.06120		15.82	0.00	0.00	0	270.00
£ / R	On 13/04/2017	Any day expiry			16.18250		16.18250		16.10400	16.10400		15.78	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			16.22110		16.22110		16.14170	16.14170		15.80	0.00	0.00	0	204.00
£ / R	On 28/04/2017	Any day expiry			16.23060		16.23060		16.15120	16.15120		16.00	0.00	0.00	0	97.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.39540		16.39540		16.31630	16.31630		16.34	0.00	274,475,391.40	16,741	49,128.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.69600		16.69600		16.61590	16.61590		16.76	0.00	26,529,944.00	1,589	1,664.00
£ / R	On 18/12/2017	Foreign Exchange Future			16.99940		16.99940		16.92050	16.92050		16.03	0.00	0.00	0	8,202.00

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		0.11449	0.11449		0.11434	0.11434		16.49	0.00	8,930.45	78	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future		0.11717	0.11717		0.11675	0.11675		17.01	0.00	2,109.04	18	3,786.00
¥ / R	On 18/09/2017	Foreign Exchange Future		0.11956	0.11956		0.11915	0.11915		15.01	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12202	0.12202		0.12161	0.12161		12.92	0.00	0.00	0	0.00
€ / R	On 13/03/2017	Foreign Exchange Future		14.01040	14.01040		13.99790	13.99790		15.48	0.00	881,548,378.40	62,921	0.00
€ / R	On 15/03/2017	Any day expiry		14.03900	14.03900		13.99790	13.99790		17.07	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry		14.08360	14.08360		14.04760	14.04760		13.40	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry		14.12620	14.12620		14.08890	14.08890		13.22	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future		14.33340	14.33340		14.29660	14.29660		14.73	0.00	157,122,730.80	10,962	101,205.00
€ / R	On 18/09/2017	Foreign Exchange Future		14.62670	14.62670		14.59070	14.59070		15.04	0.00	14,626.70	1	7,337.00
€ / R	On 18/12/2017	Foreign Exchange Future		14.92520	14.92520		14.89130	14.89130		15.47	0.00	0.00	0	1,495.00
€ / R	On 19/03/2018	Foreign Exchange Future		15.23220	15.23220		15.19730	15.19730		15.78	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		96.74972	96.74972		96.79662	96.79662			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		93.80970	93.80970		93.85568	93.85568			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		92.58168	92.58168		92.62874	92.62874			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		94.71999	94.71999		94.76679	94.76679			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		98.43942	98.43942		98.48700	98.48700			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		97.02560	97.02560		97.07655	97.07655			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		99.06265	99.06265		99.11304	99.11304			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.00273	100.00273		100.00273	100.00273			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.60881	99.60881		99.61101	99.61101			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.61786	99.61786		99.62065	99.62065			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.84174	99.84174		99.84669	99.84669			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.82105	99.82105		99.83310	99.83310			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		100.03802	100.03802		100.05140	100.05140			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.86704	99.86704		99.87321	99.87321			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.10706	99.10706		99.11894	99.11894			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.72139	98.72139		98.73624	98.73624			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.73515	98.73515		98.75281	98.75281			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.19000	99.19000		99.21000	99.21000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.63667	99.63667		99.65643	99.65643			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		100.10795	100.10795		100.12751	100.12751			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.15534	97.15534		97.18881	97.18881			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		96.45341	96.45341		96.48680	96.48680			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		95.71431	95.71431		95.74839	95.74839			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		95.95615	95.95615		95.98923	95.98923			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.17981	98.17981		98.21197	98.21197			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		98.35156	98.35156		98.38327	98.38327			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		99.58968	99.58968		99.61406	99.61406			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
AL37	On 04/05/2017	Index Future	530.87700		530.87700		530.59400	530.59400			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	541.02500		541.02500		540.74000	540.74000			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	551.68600		551.68600		551.40500	551.40500			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	613.76000		613.76000		612.76500	612.76500			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	625.49300		625.49300		624.48200	624.48200			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	637.81800		637.81800		636.79800	636.79800			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	558.70700		558.70700		557.45800	557.45800			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	569.38800		569.38800		568.11800	568.11800			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	580.60800		580.60800		579.32200	579.32200			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	9.95410	9.95410		9.92780	9.92780			12.75	0.00	86,560,853.60	8,696	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.12640	10.12640		10.07600	10.07600			11.91	0.00	1,235,420.80	122	26,935.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.26940	10.26940		10.21870	10.21870			12.28	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.41230	10.41230		10.36170	10.36170			12.32	0.00	0.00	0	4,400.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	9.76380	9.76380		9.78190	9.78190			14.26	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.95710	9.95710		9.95930	9.95930			13.39	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.12800	10.12800		10.13060	10.13060			13.73	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.29860	10.29860		10.30240	10.30240			13.61	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.03380	13.03380		13.03180	13.03180			14.50	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.35440	13.35440		13.32580	13.32580			15.13	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.64630	13.64630		13.61820	13.61820			15.81	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.94460	13.94460		13.91840	13.91840			16.40	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.90510	1.90510		1.90800	1.90800			15.81	0.00	19,051.00	10	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.92230	1.92230		1.91970	1.91970			14.60	0.00	19,223.00	10	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.93670	1.93670		1.93380	1.93380			15.28	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.95110	1.95110		1.94880	1.94880			14.93	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.91530	1.91530		1.91330	1.91330			14.29	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.88460	1.88460		1.88810	1.88810			15.77	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.93470	1.93470		1.93000	1.93000			14.91	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

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
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 04/05/2017	Bond Future	10.37528	78.68997		10.40665	78.48770				0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.45160	80.19429		10.48394	79.98856				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.52629	77.98187		10.55950	77.77336				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 04/05/2017	Bond Future	10.51672	82.62588		10.54815	82.39251				0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.59155	84.20540		10.62393	83.96800				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.66377	81.60309		10.69703	81.36230				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 04/05/2017	GOVI	556.47900	556.47900		555.23200	555.23200				0.00	0.00	0	396.00
GOVI	On 03/08/2017	GOVI	567.11700	567.11700		565.84900	565.84900				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	578.29200	578.29200		577.00900	577.00900				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.69100	1.69100		1.69530	1.69530			16.34	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.72520	1.72520		1.72600	1.72600			14.89	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.75390	1.75390		1.75460	1.75460			15.76	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.78150	1.78150		1.78200	1.78200			16.27	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.28128	129.28128		129.28412	129.28412				0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future	130.43199	130.43199		130.43648	130.43648				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.03174	133.03174		133.03766	133.03766				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 04/05/2017	Bond Future	100.87010	100.87010		100.87223	100.87223				0.00	0.00	0	2,272.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future	106.52442	106.52442		106.52672	106.52672				0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	108.58108	108.58108		108.58467	108.58467				0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	109.65494	109.65494		109.65968	109.65968				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 04/05/2017	Bond Future	133.85824	133.85824		133.86132	133.86132				0.00	0.00	0	20,553.00
I2038	On 03/08/2017	Bond Future	134.92910	134.92910		134.93373	134.93373				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 02/11/2017	Bond Future		137.61870	137.61870		137.62468	137.62468			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 04/05/2017	Bond Future		131.35321	131.35321		131.35594	131.35594			0.00	0.00	0	20,133.00
I2046	On 03/08/2017	Bond Future		133.88926	133.88926		133.89364	133.89364			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		134.95368	134.95368		134.95947	134.95947			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 04/05/2017	Bond Future		142.74579	142.74579		142.74907	142.74907			0.00	0.00	0	24,054.00
I2050	On 03/08/2017	Bond Future		143.82335	143.82335		143.82796	143.82796			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		146.68986	146.68986		146.69651	146.69651			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 04/05/2017	Index Future		252.02800	252.02800		252.07100	252.07100			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		256.89400	256.89400		256.94100	256.94100			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		262.01400	262.01400		262.06500	262.06500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.31000	92.69000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.25000	92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.34000	92.66000		7.34000	92.66000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.12790	0.12790		0.12830	0.12830			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12820	0.12820		0.12830	0.12830			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12800	0.12800		0.12810	0.12810			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12800	0.12800		0.12810	0.12810			0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.10370	9.10370		9.11250	9.11250		13.13	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.24640	9.24640		9.24330	9.24330		12.37	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.37190	9.37190		9.36940	9.36940		12.72	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.49650	9.49650		9.49460	9.49460		13.06	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.25800	1.25800		1.25270	1.25270			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.27710	1.27710		1.26920	1.26920			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.29150	1.29150		1.28100	1.28100			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.30510	1.30510		1.29360	1.29360			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
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.22280		1.22280		1.21600	1.21600			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.22570		1.22570		1.21890	1.21890			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.22900		1.22900		1.22220	1.22220			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.23270		1.23270		1.22580	1.22580			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06690		1.06690		1.06320	1.06320			0.00	21,338.00	20	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07150		1.07150		1.06800	1.06800			0.00	0.00	0	71,345.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07670		1.07670		1.07320	1.07320			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.08230		1.08230		1.07880	1.07880			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.68022		115.69530		8.70624	115.51518		8.13	0.00	157,345,608.00	1,360	109,774.00
R186	On 04/05/2017	Bond Future	8.44	Call	722.83000		0.72283		701.36000	0.70136	722.830	8.02	0.32	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,481.87000		1.48187		1,429.89000	1.42989	1,481.870	8.11	0.52	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	708.12000		0.70812		801.11000	0.80111	708.120	8.24	0.30	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	687.93000		0.68793		779.44000	0.77944	687.930	8.25	0.30	0.00	0	2,600.00
R186	On 04/05/2017	Bond Future	9.20	Put	314.86000		0.31486		371.85000	0.37185	314.860	8.40	0.16	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.71836		112.60417		8.74538	112.42113		8.42	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,957.11000		1.95711		2,061.55000	2.06155	1,957.110	8.48	0.43	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	885.82000		0.88582		950.47000	0.95047	885.820	8.78	0.24	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	682.54000		0.68254		736.84000	0.73684	682.540	8.87	0.19	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.74774		114.62365		8.77562	114.63881		8.27	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 04/05/2017	Bond Future			301.22595		301.22595		301.23296	301.23296			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.08909		300.08909		300.09979	300.09979			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.07054		306.07054		306.08459	306.08459			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 04/05/2017	Bond Future			247.87194		247.87194		247.87734	247.87734			0.00	0.00	0	33,757.00
R202	On 03/08/2017	Bond Future			248.96451		248.96451		248.97305	248.97305			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			253.92687		253.92687		253.93826	253.93826			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 04/05/2017	Bond Future			8.21623		99.33571		8.23192	99.26530		5.83	0.00	4,966,785.50	50	19,233.00
R2023	On 03/08/2017	Bond Future			8.23899		101.23471		8.25544	101.16344		5.62	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.25562		99.29801		8.27265	99.22689		5.08	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 04/05/2017	Bond Future			7.15815		101.55577		7.14661	101.55981		0.28	0.00	0.00	0	31,101.00

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 04/05/2017	Bond Future	9.06335	94.20764		9.09953	93.95297			0.00	29,110,160.76	309	32,130.00
R2030		On 03/08/2017	Bond Future	9.10897	92.00188		9.14634	91.74275			0.00	0.00	0	0.00
R2030		On 02/11/2017	Bond Future	9.14326	93.81539		9.18165	93.55272			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 04/05/2017	Bond Future	9.20236	93.22452		9.23851	92.95113		11.86	0.00	0.00	0	19,129.00
R2032		On 03/08/2017	Bond Future	9.24589	95.00673		9.28313	94.72857		11.79	0.00	0.00	0	0.00
R2032		On 02/11/2017	Bond Future	9.28456	92.72024		9.32279	92.43812		11.70	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 04/05/2017	Bond Future	9.34702	97.60683		9.37801	97.34911			0.00	0.00	0	8,517.00
R2035		On 03/08/2017	Bond Future	9.39107	99.47281		9.42296	99.21057			0.00	0.00	0	0.00
R2035		On 02/11/2017	Bond Future	9.43258	96.93064		9.46525	96.66484			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 04/05/2017	Bond Future	9.44006	93.93230		9.48129	93.59112		13.39	0.00	193,218,741.10	2,057	52,467.00
R2037		On 03/08/2017	Bond Future	9.48902	91.47086		9.53146	91.12356		13.97	0.00	0.00	0	160.00
R2037		On 02/11/2017	Bond Future	9.52803	93.27393		9.57152	92.92129		13.96	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 04/05/2017	Bond Future	7.41923	103.91220		7.41315	103.92138		1.24	0.00	9,352,098.00	90	27,189.00
R204		On 03/08/2017	Bond Future	7.35690	101.85837		7.34928	101.86819		1.25	0.00	0.00	0	0.00
R204		On 02/11/2017	Bond Future	7.20541	103.86597		7.19445	103.87766		0.82	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 04/05/2017	Bond Future	9.44923	98.23954		9.48026	97.96177		14.06	0.00	28,489,466.60	290	9,330.00
R2040		On 03/08/2017	Bond Future	9.49680	95.61001		9.52870	95.32744		14.66	0.00	0.00	0	0.00
R2040		On 02/11/2017	Bond Future	9.53466	97.49471		9.56730	97.20804		14.67	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 04/05/2017	Bond Future	9.48353	95.25877		9.51453	94.97801		14.77	0.00	0.00	0	22,991.00
R2044		On 03/08/2017	Bond Future	9.52995	92.69748		9.56181	92.41175		15.41	0.00	0.00	0	0.00
R2044		On 02/11/2017	Bond Future	9.56699	94.52478		9.59956	94.23493		15.43	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 04/05/2017	Bond Future	9.47014	94.47580		9.50106	94.18828		15.36	0.00	3,779,032.00	40	70,672.00
R2048		On 03/08/2017	Bond Future	9.51114	96.28196		9.54288	95.98934		15.32	0.00	0.00	0	200.00
R2048		On 02/11/2017	Bond Future	9.54977	93.74034		9.58222	93.44352		15.34	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 04/05/2017	Bond Future			7.67189		101.26074		7.68247	101.23564		2.22	0.00	60,351,401.04	596	72,613.00
R207	On 03/08/2017	Bond Future			7.66767		99.55327		7.67922	99.52820		2.25	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,305.86000		1.30586	1,290.77000	1.29077	1,305.860		2.33	0.78	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.62073		101.51551		7.63287	101.49156		1.85	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			7.82841		97.14846		7.83370	97.13137		3.59	0.00	0.00	0	21,334.00
R208	On 03/08/2017	Bond Future			7.83347		99.00566		7.83901	98.98873		3.60	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.82076		97.55414		7.82621	97.53846		3.04	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 04/05/2017	Bond Future			9.33552		73.49819		9.36647	73.28333		13.85	0.00	0.00	0	62,889.00
R209	On 04/05/2017	Bond Future	8.93	Call	492.13000		0.49213	475.56000	0.47556	492.130		13.51	0.23	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,541.05000		1.54105	1,692.65000	1.69265	1,541.050		13.75	0.49	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	726.96000		0.72696	830.38000	0.83038	726.960		13.97	0.29	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.37618		74.90330		9.40795	74.68462		13.87	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.41254		73.22885		9.44502	73.00708		13.95	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 04/05/2017	Bond Future			186.98655		186.98655		187.17061	187.17061			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			190.59667		190.59667		190.78656	190.78656			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			191.96354		191.96354		192.15939	192.15939			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
R212	On 04/05/2017	Bond Future			149.12762		149.12762		149.13115	149.13115			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			149.95698		149.95698		149.96232	149.96232			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			152.94602		152.94602		152.95302	152.95302			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 04/05/2017	Bond Future			9.09928		84.99360		9.13533	84.74630		11.54	0.00	0.00	0	44,651.00
R213	On 03/08/2017	Bond Future			9.13837		86.61846		9.17550	86.36681		11.52	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 02/11/2017	Bond Future	9.17473		84.77417		9.21283	84.51896		11.48	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 04/05/2017	Bond Future	9.40920		73.76323		9.44008	73.53810		14.70	0.00	0.00	0	34,975.00
R214	On 03/08/2017	Bond Future	9.44853		75.17341		9.48021	74.94425		14.69	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.48550		73.35721		9.51786	73.12480		14.75	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	21,957.24000	21,957.24000		21,960.14000	21,960.14000				0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	22,362.81000	22,362.81000		22,319.52000	22,319.52000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.29110	9.29110		9.29660	9.29660			13.59	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.47010	9.47010		9.45520	9.45520			12.77	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.50470	3.50470		3.53020	3.53020			16.99	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.47650	3.47650		3.49370	3.49370			15.60	0.00	0.00	0	19,800.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.36760	1.36760		1.37050	1.37050				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.34340	1.34340		1.34680	1.34680				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.31570	1.31570		1.32780	1.32780				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.29110	1.29110		1.30750	1.30750				0.00	0.00	0	0.00
Total for Derivatives :												9,482,744,023.71	682,191	2,823,180.00
Grand Total:												9,482,744,023.71	682,191	2,823,180.00