



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: 23/03/2017

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 27/03/2017	Any day expiry	12.50260	12.50260		12.59890	12.59890		12.54	0.00	0.00	0	0.00	
\$ / R	On 27/03/2017	Any day expiry	13.12	Call	1.48020	0.00148	4.15750	0.00416	1.480	21.15	0.02	0.00	0	20,000.00
\$ / R	On 29/03/2017	Any day expiry			12.50060	12.50060	12.60340	12.60340	12.76	0.00	0.00	0	0.00	
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	999.84320	0.99984	897.99270	0.89799	999.843	22.50	1.00	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	0.08200	0.00008	0.07570	0.00008	0.082	48.77	0.00	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			12.50480	12.50480	12.60790	12.60790	12.94	0.00	2,045,921.30	163	6,380.00	
\$ / R	On 03/04/2017	Any day expiry			12.51120	12.51120	12.61430	12.61430	12.50	0.00	0.00	0	0.00	
\$ / R	On 03/04/2017	Any day expiry	13.08	Put	577.80280	0.57780	484.15290	0.48415	577.803	16.30	0.94	0.00	0	15,400.00
\$ / R	On 03/04/2017	Any day expiry	13.23	Call	4.93400	0.00493	10.33460	0.01033	4.934	17.42	0.03	0.00	0	15,400.00
\$ / R	On 10/04/2017	Any day expiry			12.52580	12.52580	12.62910	12.62910	12.82	0.00	0.00	0	0.00	
\$ / R	On 10/04/2017	Any day expiry	13.25	Call	8.70840	0.00871	16.66560	0.01667	8.708	15.22	0.05	0.00	0	1,850.00
\$ / R	On 10/04/2017	Any day expiry	13.50	Call	4.55440	0.00455	7.98400	0.00798	4.554	17.13	0.03	0.00	0	1,000.00
\$ / R	On 10/04/2017	Any day expiry	13.75	Call	2.66050	0.00266	4.13970	0.00414	2.661	19.03	0.01	0.00	0	2,100.00
\$ / R	On 10/04/2017	Any day expiry	14.00	Call	1.40170	0.00140	2.26480	0.00226	1.402	20.44	0.01	0.00	0	1,000.00
\$ / R	On 11/04/2017	Any day expiry			12.52790	12.52790	12.63120	12.63120	12.91	0.00	0.00	0	40.00	
\$ / R	On 12/04/2017	Any day expiry			12.53000	12.53000	12.63330	12.63330	12.95	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	3.95160	0.00395	6.44000	0.00644	3.952	17.90	0.02	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	3.10290	0.00310	4.61780	0.00462	3.103	18.75	0.02	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	1,422.05660	1.42206	1,319.66840	1.31967	1,422.057	19.70	0.99	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	0.01090	0.00001	0.02720	0.00003	0.011	33.27	0.00	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			12.53210	12.53210	12.63540	12.63540		13.01	0.00	0.00	0	722.00
\$ / R	On 13/04/2017	Any day expiry	13.00	Call	32.25500	0.03225	0.00000	0.00000	32.255	14.34	0.15	37,021,792.80	20,000	20,000.00
\$ / R	On 13/04/2017	Any day expiry	13.50	Call	6.67440	0.00667	11.61700	0.01162	6.674	16.81	0.03	0.00	0	20,000.00
\$ / R	On 18/04/2017	Any day expiry			12.54250	12.54250	12.64600	12.64600		12.81	0.00	0.00	0	1,450.00
\$ / R	On 20/04/2017	Any day expiry			12.54660	12.54660	12.65030	12.65030		12.90	0.00	0.00	0	0.00
\$ / R	On 20/04/2017	Any day expiry	12.86	Put	391.74790	0.39175	321.56780	0.32157	391.748	14.01	0.73	0.00	0	30,000.00
\$ / R	On 21/04/2017	Any day expiry			12.54870	12.54870	12.65240	12.65240		12.95	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			12.55710	12.55710	12.66080	12.66080		12.85	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	961.36140	0.96136	869.97150	0.86997	961.361	16.06	0.93	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	1,251.20150	1.25120	1,154.52090	1.15452	1,251.201	16.92	0.97	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	1,546.56580	1.54657	1,446.48310	1.44648	1,546.566	17.69	0.98	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	0.32560	0.00033	0.64840	0.00065	0.326	20.19	0.00	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	0.41160	0.00041	0.60400	0.00060	0.412	24.76	0.00	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	0.21200	0.00021	0.54880	0.00055	0.212	29.19	0.00	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			12.56330	12.56330	12.66730	12.66730		13.05	0.00	0.00	0	2,057.00
\$ / R	On 02/05/2017	Any day expiry			12.57170	12.57170	12.67580	12.67580		13.05	0.00	0.00	0	0.00
\$ / R	On 02/05/2017	Any day expiry	12.72	Put	309.24680	0.30925	253.14120	0.25314	309.247	13.62	0.59	0.00	0	30,000.00
\$ / R	On 04/05/2017	Any day expiry			12.57590	12.57590	12.68010	12.68010		13.18	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	23.81080	0.02381	36.75780	0.03676	23.811	16.58	0.08	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			12.59060	12.59060	12.69500	12.69500		13.50	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			12.62200	12.62200	12.72700	12.72700		13.75	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	953.40400	0.95340	872.19380	0.87219	953.404	16.23	0.83	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	2.51030	0.00251	2.94290	0.00294	2.510	22.31	0.01	0.00	0	60.00
\$ / R	On 31/05/2017	Any day expiry			12.63250	12.63250	12.73750	12.73750		13.84	0.00	0.00	0	40.00
\$ / R	On 19/06/2017	Foreign Exchange Future			12.67140	12.67140	12.77720	12.77720		13.83	0.00	685,117,255.20	54,068	512,763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	85.15930	0.08516	69.86710	0.06987	85.159	12.94	0.19	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	156.09710	0.15610	129.06980	0.12907	156.097	13.28	0.29	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	353.64740	0.35365	415.08120	0.41508	353.647	13.83	0.52	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	367.29380	0.36729	318.31580	0.31832	367.294	13.99	0.50	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	422.90690	0.42291	367.08390	0.36708	422.907	14.23	0.54	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	488.70370	0.48870	428.91970	0.42892	488.704	14.50	0.59	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	558.37440	0.55837	494.88940	0.49489	558.374	14.77	0.62	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	229.77440	0.22977	272.08940	0.27209	229.774	14.77	0.38	0.00	0	2,378.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.13	Put	654.14430	0.65414	586.24270	0.58624	654.144	15.11	0.67	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	150.76920	0.15077	182.55380	0.18255	150.769	15.67	0.26	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	141.67720	0.14168	172.26190	0.17226	141.677	15.80	0.25	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	131.51790	0.13152	160.72710	0.16073	131.518	15.95	0.24	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	123.63830	0.12364	151.45880	0.15146	123.638	16.08	0.22	853,052.18	300	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	1,116.59040	1.11659	1,033.88000	1.03388	1,116.590	16.57	0.82	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	96.80990	0.09681	119.67430	0.11967	96.810	16.59	0.18	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 19/06/2017	Foreign Exchange Future	13.80	Call	85.82240	0.08582	106.54500	0.10655	85.822	16.85	0.16	616,816.46	300	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	1,241.39850	1.24140	1,155.71950	1.15572	1,241.399	16.93	0.84	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	1,277.54790	1.27755	1,191.09500	1.19109	1,277.548	17.03	0.85	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,395.52120	1.39552	1,307.57880	1.30758	1,395.521	17.30	0.87	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	66.92120	0.06692	84.77880	0.08478	66.921	17.30	0.13	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,496.66050	1.49666	1,407.68440	1.40768	1,496.660	17.51	0.89	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,515.18560	1.51519	1,425.89400	1.42589	1,515.186	17.55	0.89	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,561.66640	1.56167	1,471.61490	1.47161	1,561.666	17.65	0.90	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,608.37600	1.60838	1,517.59980	1.51760	1,608.376	17.74	0.90	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	47.90510	0.04791	62.51040	0.06251	47.905	17.80	0.10	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,702.42300	1.70242	1,610.29770	1.61030	1,702.423	17.94	0.91	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	35.37100	0.03537	47.03130	0.04703	35.371	18.27	0.07	0.00	0	42,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	2,240.51810	2.24052	2,142.85510	2.14286	2,240.518	19.02	0.95	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	16.11860	0.01612	22.56280	0.02256	16.119	19.52	0.03	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	11.25680	0.01126	16.90000	0.01690	11.257	19.78	0.03	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,838.27590	2.83828	2,737.32180	2.73732	2,838.276	19.86	0.98	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	6.32160	0.00632	9.43780	0.00944	6.322	20.07	0.01	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	3,114.92160	3.11492	3,012.23780	3.01224	3,114.922	20.07	0.99	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	5.68160	0.00568	8.46240	0.00846	5.682	20.13	0.01	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	5.59560	0.00560	8.33120	0.00833	5.596	20.14	0.01	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	4.51870	0.00452	6.68780	0.00669	4.519	20.25	0.01	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	3.87860	0.00388	5.70990	0.00571	3.879	20.32	0.01	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	3.32900	0.00333	4.87050	0.00487	3.329	20.40	0.01	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	3.03740	0.00304	4.42570	0.00443	3.037	20.45	0.01	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	1.33470	0.00133	2.03830	0.00204	1.335	20.60	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.07250	0.00007	0.12700	0.00013	0.073	20.60	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.02410	0.00002	0.04440	0.00004	0.024	20.60	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00210	0.00000	0.00430	0.00000	0.002	20.60	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			12.68990	12.68990	12.79610	12.79610		14.03	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	953.38670	0.95339	875.92510	0.87593	953.387	16.09	0.76	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	4.20060	0.00420	5.90660	0.00591	4.201	20.05	0.01	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			12.69410	12.69410	12.80030	12.80030		14.06	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			12.71900	12.71900	12.82570	12.82570		14.10	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	1,339.78540	1.33979	1,253.57690	1.25358	1,339.785	17.11	0.82	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.28560	0.00029	0.40770	0.00041	0.286	19.53	0.00	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			12.73760	12.73760	12.84480	12.84480		14.28	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			12.74590	12.74590	12.85320	12.85320		14.27	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	723.64700	0.72365	655.84310	0.65584	723.647	15.31	0.64	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	92.21620	0.09222	109.72680	0.10973	92.216	17.67	0.14	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			12.75010	12.75010	12.85750	12.85750		14.29	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	954.98210	0.95498	879.47130	0.87947	954.982	15.99	0.71	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	6.06130	0.00606	7.95610	0.00796	6.061	19.24	0.01	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			12.75840	12.75840	12.86590	12.86590		14.28	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry			12.78120	12.78120	12.88920	12.88920		14.43	0.00	0.00	0	70.00

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 29/08/2017	Any day expiry		12.81860	12.81860	12.92730	12.92730		14.43	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 29/08/2017	Any day expiry	956.15770	0.95616	882.01370	0.88201	956.158	15.87	0.67	0.00	0	60.00
\$ / R	16.84	Call	On 29/08/2017	Any day expiry	17.79690	0.01780	23.76970	0.02377	17.797	20.82	0.03	0.00	0	60.00
\$ / R		On 18/09/2017	Foreign Exchange Future		12.86010	12.86010	12.96960	12.96960		14.52	0.00	4,308,133.50	335	25,881.00
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future	155.34510	0.15535	133.19260	0.13319	155.345	13.37	0.22	1,670,651.47	600	7,602.00
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future	488.21090	0.48821	436.35720	0.43636	488.211	14.45	0.46	0.00	0	3,000.00
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	607.91620	0.60792	547.93230	0.54793	607.916	14.82	0.52	0.00	0	3,099.00
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future	468.01620	0.46802	517.53230	0.51753	468.016	14.82	0.48	0.00	0	7,202.00
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future	699.23370	0.69923	635.11840	0.63512	699.234	15.09	0.56	0.00	0	90.00
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	882.16010	0.88216	811.13610	0.81114	882.160	15.61	0.63	0.00	0	500.00
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	316.73150	0.31673	352.81230	0.35281	316.732	15.80	0.35	0.00	0	5,480.00
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	1,160.04870	1.16005	1,080.58900	1.08059	1,160.049	16.34	0.70	0.00	0	960.00
\$ / R	14.20	Call	On 18/09/2017	Foreign Exchange Future	188.00000	0.18800	210.75800	0.21076	188.000	17.21	0.22	0.00	0	90.00
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future	1,544.96970	1.54497	1,458.19390	1.45819	1,544.970	17.24	0.78	0.00	0	110.00
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future	1,631.03620	1.63104	1,543.11440	1.54311	1,631.036	17.39	0.79	0.00	0	110.00
\$ / R	14.47	Put	On 18/09/2017	Foreign Exchange Future	1,762.21520	1.76222	1,672.10490	1.67210	1,762.215	17.62	0.81	0.00	0	150.00
\$ / R	14.50	Call	On 18/09/2017	Foreign Exchange Future	148.82860	0.14883	167.80640	0.16781	148.829	17.67	0.18	0.00	0	7,202.00
\$ / R	15.00	Call	On 18/09/2017	Foreign Exchange Future	101.99760	0.10200	0.00000	0.00000	101.998	18.43	0.13	2,006,915.54	1,200	600.00
\$ / R	16.00	Call	On 18/09/2017	Foreign Exchange Future	51.00940	0.05101	57.88710	0.05789	51.009	19.98	0.07	0.00	0	3,680.00
\$ / R	16.40	Call	On 18/09/2017	Foreign Exchange Future	39.70110	0.03970	45.23010	0.04523	39.701	20.61	0.05	0.00	0	960.00
\$ / R	16.80	Call	On 18/09/2017	Foreign Exchange Future	30.10740	0.03011	35.87800	0.03588	30.107	21.08	0.04	0.00	0	110.00
\$ / R	17.00	Call	On 18/09/2017	Foreign Exchange Future	24.67060	0.02467	30.19580	0.03020	24.671	21.08	0.03	0.00	0	650.00
\$ / R	17.03	Call	On 18/09/2017	Foreign Exchange Future	23.93870	0.02394	29.32880	0.02933	23.939	21.08	0.03	0.00	0	110.00
\$ / R	18.00	Call	On 18/09/2017	Foreign Exchange Future	8.75390	0.00875	11.07800	0.01108	8.754	21.08	0.01	0.00	0	3,099.00
\$ / R		On 27/09/2017	Any day expiry		12.87880	12.87880	12.98860	12.98860		14.55	0.00	0.00	0	415.00
\$ / R	13.50	Put	On 27/09/2017	Any day expiry	957.41970	0.95742	885.27250	0.88527	957.420	15.79	0.64	0.00	0	60.00
\$ / R	17.13	Call	On 27/09/2017	Any day expiry	26.59160	0.02659	31.81970	0.03182	26.592	21.20	0.04	0.00	0	60.00
\$ / R		On 28/09/2017	Any day expiry		12.88080	12.88080	12.99060	12.99060		14.64	0.00	0.00	0	0.00
\$ / R		On 23/10/2017	Any day expiry		12.93180	12.93180	13.04270	13.04270		14.82	0.00	0.00	0	334.00
\$ / R		On 27/10/2017	Any day expiry		12.94000	12.94000	13.05100	13.05100		14.85	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	963.22530	0.96323	893.55240	0.89355	963.225	15.83	0.61	0.00	0	60.00
\$ / R	17.45	Call	On 27/10/2017	Any day expiry	34.25280	0.03425	40.65810	0.04066	34.253	21.35	0.04	0.00	0	60.00
\$ / R		On 13/11/2017	Any day expiry		12.97460	12.97460	13.08630	13.08630		14.89	0.00	0.00	0	70.00
\$ / R		On 28/11/2017	Any day expiry		13.00520	13.00520	13.11750	13.11750		15.01	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	967.61490	0.96761	900.32830	0.90033	967.615	15.83	0.59	0.00	0	60.00
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	42.11320	0.04211	49.90750	0.04991	42.113	21.31	0.05	0.00	0	60.00
\$ / R		On 18/12/2017	Foreign Exchange Future		13.04600	13.04600	13.15920	13.15920		15.11	0.00	1,487,244.00	114	17,591.00
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	213.80650	0.21381	189.83210	0.18983	213.807	13.90	0.22	0.00	0	20,403.00
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	279.30090	0.27930	249.69110	0.24969	279.301	14.05	0.27	0.00	0	18,000.00
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	391.75370	0.39175	350.75510	0.35076	391.754	14.32	0.34	0.00	0	2,600.00
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	648.95810	0.64896	594.61320	0.59461	648.958	15.04	0.46	0.00	0	2,580.00
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	720.67190	0.72067	662.82990	0.66283	720.672	15.23	0.49	0.00	0	40,000.00
\$ / R	13.23	Put	On 18/12/2017	Foreign Exchange Future	789.69460	0.78969	728.97380	0.72897	789.695	15.40	0.52	0.00	0	20,403.00
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	868.03970	0.86804	804.52990	0.80453	868.040	15.59	0.54	0.00	0	52,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,341.60990	1.34161	1,264.55050	1.26455	1,341.610	16.67	0.66	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	1,412.78880	1.41279	1,334.18800	1.33419	1,412.789	16.83	0.68	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	1,460.84350	1.46084	1,381.25930	1.38126	1,460.844	16.94	0.69	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,485.04530	1.48505	1,404.97670	1.40498	1,485.045	16.99	0.69	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,747.44780	1.74745	1,664.18740	1.66419	1,747.448	17.48	0.73	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,772.38630	1.77239	1,688.65700	1.68866	1,772.386	17.52	0.74	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	220.63250	0.22063	243.61090	0.24361	220.633	18.13	0.21	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	206.37800	0.20638	227.93540	0.22794	206.378	18.29	0.20	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	133.11610	0.13312	145.23200	0.14523	133.116	19.59	0.13	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	120.62260	0.12062	131.43810	0.13144	120.623	20.01	0.12	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	106.94920	0.10695	116.33040	0.11633	106.949	20.56	0.10	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	96.91510	0.09692	105.24130	0.10524	96.915	21.03	0.09	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	81.77270	0.08177	93.50510	0.09351	81.773	21.26	0.08	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	79.52420	0.07952	90.99800	0.09100	79.524	21.26	0.08	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	77.87550	0.07788	89.15830	0.08916	77.876	21.26	0.08	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	75.72610	0.07573	86.75850	0.08676	75.726	21.26	0.08	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	42.12180	0.04212	48.96530	0.04897	42.122	21.26	0.05	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.05420	13.05420	13.16750	13.16750		15.13	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	970.95870	0.97096	904.48610	0.90449	970.959	15.84	0.57	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	45.55720	0.04556	52.83700	0.05284	45.557	21.26	0.05	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.15940	13.15940	13.27490	13.27490		15.32	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.16330	13.16330	13.27890	13.27890		15.33	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.22670	13.22670	13.34360	13.34360		15.46	0.00	0.00	0	170.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	677.49180	0.67749	625.57530	0.62558	677.492	15.12	0.42	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	288.37650	0.28838	315.34950	0.31535	288.377	18.47	0.22	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.30210	13.30210	13.41990	13.41990		15.67	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,112.95380	2.11295	2,029.65860	2.02966	2,112.954	17.92	0.71	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	299.13830	0.29914	324.49520	0.32450	299.138	18.88	0.22	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.33510	13.33510	13.45300	13.45300		15.80	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.34330	13.34330	13.46120	13.46120		15.80	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.41320	13.41320	13.53160	13.53160		15.96	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,091.53620	1.09154	1,028.91240	1.02891	1,091.536	16.24	0.50	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			13.52840	13.52840	13.64750	13.64750		16.24	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.60040	13.60040	13.71990	13.71990		16.34	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			13.71760	13.71760	13.83790	13.83790		16.51	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.78140	13.78140	13.90200	13.90200		16.63	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			13.90690	13.90690	14.02820	14.02820		16.75	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.97470	13.97470	14.09650	14.09650		16.79	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			12.67140	12.67140	12.77720	12.77720		13.83	0.00	0.00	0	551.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			12.86010	12.86010	12.96960	12.96960		14.52	0.00	0.00	0	7.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.04600	13.04600	13.15920	13.15920		15.11	0.00	0.00	0	4.00
£ / R	On 31/03/2017	Any day expiry			15.66370	15.66370	15.69480	15.69480		13.48	0.00	486,545.00	31	270.00

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 13/04/2017	Any day expiry		15.70420	15.70420		15.73740	15.73740		13.55	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry		15.74000	15.74000		15.77350	15.77350		13.60	0.00	0.00	0	204.00
£ / R	On 28/04/2017	Any day expiry		15.74890	15.74890		15.78270	15.78270		13.76	0.00	0.00	0	97.00
£ / R	On 19/06/2017	Foreign Exchange Future		15.90400	15.90400		15.93930	15.93930		14.56	0.00	17,287,648.00	1,087	58,818.00
£ / R	On 18/09/2017	Foreign Exchange Future		16.18190	16.18190		16.22080	16.22080		15.20	0.00	1,618,190.00	100	1,776.00
£ / R	On 18/12/2017	Foreign Exchange Future		16.46080	16.46080		16.50380	16.50380		14.81	0.00	0.00	0	8,202.00
¥ / R	On 19/06/2017	Foreign Exchange Future		0.11445	0.11445		0.11558	0.11558		15.88	0.00	0.00	0	3,804.00
¥ / R	On 18/09/2017	Foreign Exchange Future		0.11664	0.11664		0.11784	0.11784		14.03	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.11891	0.11891		0.12016	0.12016		12.78	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry		13.49350	13.49350		13.64570	13.64570		11.92	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry		13.53260	13.53260		13.68730	13.68730		12.06	0.00	0.00	0	45.00
€ / R	On 28/04/2017	Any day expiry		13.55320	13.55320		13.70800	13.70800		11.91	0.00	0.00	0	5.00
€ / R	On 19/06/2017	Foreign Exchange Future		13.72540	13.72540		13.88350	13.88350		13.07	0.00	5,737,217.20	418	94,246.00
€ / R	On 18/09/2017	Foreign Exchange Future		13.99610	13.99610		14.15970	14.15970		13.62	0.00	111,968.80	8	7,355.00
€ / R	On 18/12/2017	Foreign Exchange Future		14.26990	14.26990		14.43890	14.43890		14.16	0.00	71,349.50	5	1,495.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	548.45450	0.54845	472.18170	0.47218	548.454	13.92	0.41	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	207.16470	0.20716	238.86150	0.23886	207.165	17.05	0.19	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future		14.54870	14.54870		14.72310	14.72310		14.51	0.00	0.00	0	654.00
10Y STND	On 17/12/2025	Interest Rate Swap		94.55085	94.55085		94.96438	94.96438			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		91.52548	91.52548		91.95756	91.95756			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		90.23353	90.23353		90.69089	90.69089			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		92.33549	92.33549		92.82245	92.82245			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		96.05671	96.05671		96.56682	96.56682			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		94.58658	94.58658		95.12323	95.12323			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		96.60694	96.60694		97.15513	97.15513			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.60708	99.60708		99.60708	99.60708			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.59354	99.59354		99.59410	99.59410			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.77163	99.77163		99.77366	99.77366			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.70306	99.70306		99.71018	99.71018			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.84555	99.84555		99.86400	99.86400			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.80065	99.80065		99.80246	99.80246			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		98.98251	98.98251		98.99065	98.99065			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.53367	98.53367		98.55172	98.55172			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.47022	98.47022		98.49506	98.49506			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.85000	98.85000		98.88000	98.88000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.23081	99.23081		99.25949	99.25949			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.61347	99.61347		99.64228	99.64228			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.14098	96.14098		96.26482	96.26482			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
5Y STND	On 16/03/2021	Interest Rate Swap	95.35530	95.35530	95.49511	95.49511					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.54436	94.54436	94.69001	94.69001					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.70832	94.70832	94.85378	94.85378					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.88206	96.88206	97.02430	97.02430					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.00400	97.00400	97.14646	97.14646					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.18279	98.18279	98.32434	98.32434					0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	537.90600	537.90600	537.38600	537.38600					0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	548.18600	548.18600	547.65600	547.65600					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	558.95000	558.95000	558.41900	558.41900					0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	627.04200	627.04200	625.87300	625.87300					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	639.02500	639.02500	637.83400	637.83400					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	651.57300	651.57300	650.36800	650.36800					0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	571.57100	571.57100	570.91700	570.91700					0.00	57,157,100.00	10	593.00
ALBI	On 03/08/2017	Index Future	582.49400	582.49400	581.82700	581.82700					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	593.93200	593.93200	593.26100	593.26100					0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.67530	9.67530	9.78690	9.78690				10.53	0.00	880,452.30	91	23,183.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.80510	9.80510	9.91950	9.91950				11.03	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	9.93420	9.93420	10.05150	10.05150				11.37	0.00	0.00	0	4,400.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.52170	9.52170	9.56560	9.56560				11.72	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.67700	9.67700	9.72370	9.72370				12.26	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	9.83310	9.83310	9.88190	9.88190				12.45	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	12.84460	12.84460	12.98990	12.98990				13.56	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.11480	13.11480	13.26560	13.26560				14.15	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.38960	13.38960	13.54600	13.54600				14.90	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.83280	1.83280	1.84830	1.84830				13.26	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.84830	1.84830	1.86380	1.86380				13.66	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.86210	1.86210	1.87770	1.87770				13.63	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.82550	1.82550	1.84060	1.84060				12.84	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.85300	1.85300	1.87400	1.87400				13.29	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	10.08132	80.62427		10.08714	80.58528				0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.14816	82.16507		10.15417	82.12532				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.21377	79.98583		10.21978	79.94657				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	10.21204	84.94813		10.21789	84.90249				0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.27734	86.57164		10.28338	86.52506				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.34031	84.00982		10.34636	83.96369				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	569.47800	569.47800		568.75200	568.75200				0.00	0.00	0	398.00
GOVI	On 03/08/2017	GOVI	580.36100	580.36100		579.62100	579.62100				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	591.75700	591.75700		591.01200	591.01200				0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.63410	1.63410		1.64780	1.64780			13.95	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.66040	1.66040		1.67460	1.67460			14.11	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.68570	1.68570		1.70020	1.70020			14.90	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.34233	129.34233		129.34498	129.34498				0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future	130.49264	130.49264		130.49516	130.49516				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.08513	133.08513		133.08982	133.08982				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	101.06121	101.06121		100.74016	100.74016				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	107.08084	107.08084		106.79155	106.79155				0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	109.14688	109.14688		108.85190	108.85190				0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	110.22510	110.22510		109.92591	109.92591				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	133.82411	133.82411		133.82697	133.82697				0.00	0.00	0	20,553.00
I2038	On 03/08/2017	Bond Future	134.89273	134.89273		134.89538	134.89538				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		137.57285	137.57285		137.57750	137.57750			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		131.87246	131.87246		131.87519	131.87519			0.00	2,637,449.20	20	20,153.00
I2046	On 03/08/2017	Bond Future		134.41692	134.41692		134.41940	134.41940			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		135.48305	135.48305		135.48776	135.48776			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		142.38044	142.38044		142.38338	142.38338			0.00	5,695,217.60	40	24,094.00
I2050	On 03/08/2017	Bond Future		143.44922	143.44922		143.45185	143.45185			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		146.29896	146.29896		146.30394	146.30394			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		252.18400	252.18400		252.06100	252.06100			0.00	0.00	0	925.00
IGOV	On 03/08/2017	Index Future		257.05000	257.05000		256.92400	256.92400			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		262.15700	262.15700		262.03200	262.03200			0.00	0.00	0	0.00
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
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.34000	92.66000		7.34000	92.66000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12130	0.12130		0.12220	0.12220			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12090	0.12090		0.12190	0.12190			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12060	0.12060		0.12190	0.12190			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		8.91320	8.91320		8.99020	8.99020		10.97	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.02770	9.02770		9.10710	9.10710		11.51	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.14100	9.14100		9.22280	9.22280		12.05	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.24340	1.24340		1.24960	1.24960			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.25750	1.25750		1.26310	1.26310			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.27120	1.27120		1.27830	1.27830			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.25510	1.25510		1.24750	1.24750			0.00	0.00	0	4,138.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.25830	1.25830		1.25070	1.25070			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 18/12/2017	Foreign Exchange Future			1.26180		1.26180		1.25420	1.25420			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.08320		1.08320		1.08660	1.08660			0.00	0.00	0	45,375.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.08830		1.08830		1.09180	1.09180			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.09380		1.09380		1.09730	1.09730			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.32338		118.20524		8.35427	117.98500		7.96	0.00	2,678,412,533.16	22,659	111,474.00
R186	On 04/05/2017	Bond Future	8.44	Call	1,722.48000		1.72248	1,606.16000	1.60616	1,722.480		7.94	0.61	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	3,014.44000		3.01444	2,851.86000	2.85186	3,014.440		8.08	0.80	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	139.58000		0.13958	167.66000	0.16766	139.580		8.22	0.09	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	133.65000		0.13365	160.81000	0.16081	133.650		8.23	0.09	0.00	0	5,209.00
R186	On 04/05/2017	Bond Future	9.20	Put	41.83000		0.04183	52.56000	0.05256	41.830		8.38	0.03	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.34695		115.16138	8.37911	114.93688			8.22	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	979.28000		0.97928	1,048.03000	1.04803	979.280		8.43	0.27	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	372.07000		0.37207	404.96000	0.40496	372.070		8.74	0.12	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	271.51000		0.27151	297.05000	0.29705	271.510		8.83	0.09	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.36210		117.42305	8.39531	117.19604			8.06	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			301.06144		301.06144	301.06795	301.06795				0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			299.91788		299.91788	299.92404	299.92404				0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			305.87653		305.87653	305.88742	305.88742				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			248.13214		248.13214	247.81607	247.81607				0.00	2,481,321.40	10	33,747.00
R202	On 03/08/2017	Bond Future			249.22704		249.22704	248.90438	248.90438				0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			254.17840		254.17840	253.85343	253.85343				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			7.88005		100.85954	7.90579	100.74184			5.70	0.00	0.00	0	19,183.00
R2023	On 03/08/2017	Bond Future			7.88426		102.78709	7.91144	102.66708			5.52	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			7.88208		100.87390	7.91045	100.75313			4.98	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			7.14212		101.56139	7.09900	101.57648			0.28	0.00	0.00	0	31,101.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			8.71203		96.73188	8.74290	96.50629				0.00	24,182,970.00	250	31,886.00
R2030	On 03/08/2017	Bond Future			8.74573		94.57383	8.77765	94.34389				0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			8.76896		96.43133	8.80172	96.19834				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
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	8.85632		95.90134		8.88208	95.69827		11.66	0.00	0.00	0	22,637.00
R2032	On 03/08/2017	Bond Future	8.88906		97.73409		8.91563	97.52706		11.59	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future	8.91730		95.49461		8.94450	95.28508		11.48	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	9.05739		100.06709		9.06286	100.01975			0.00	0.00	0	8,250.00
R2035	On 03/08/2017	Bond Future	9.09276		101.97950		9.09841	101.93111			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future	9.12606		99.47979		9.13169	99.43205			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	9.13454		96.52338		9.14514	96.43160		13.25	0.00	22,682,994.30	235	52,232.00
R2037	On 03/08/2017	Bond Future	9.17440		94.11088		9.18532	94.01728		13.80	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future	9.20519		95.95928		9.21624	95.86536		13.78	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	7.33765		104.03543		7.29949	104.09314		1.22	0.00	0.00	0	27,359.00
R204	On 03/08/2017	Bond Future	7.26003		101.98335		7.21454	102.04212		1.23	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future	7.09274		103.98622		7.03514	104.04777		0.80	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future	9.15411		100.94807		9.15962	100.89637		13.96	0.00	0.00	0	9,680.00
R2040	On 03/08/2017	Bond Future	9.19307		98.36981		9.19876	98.31693		14.55	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future	9.22322		100.30183		9.22889	100.24954		14.53	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	9.18865		98.00306		9.19416	97.95053		14.71	0.00	78,402,448.00	800	23,791.00
R2044	On 03/08/2017	Bond Future	9.22671		95.49369		9.23238	95.44010		15.35	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future	9.25628		97.36926		9.26194	97.31613		15.36	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	9.17113		97.33925		9.17657	97.28578		15.35	0.00	0.00	0	72,762.00
R2048	On 03/08/2017	Bond Future	9.20404		99.19955		9.20963	99.14501		15.32	0.00	0.00	0	170.00
R2048	On 02/11/2017	Bond Future	9.23505		96.70854		9.24063	96.65447		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
R207	On 04/05/2017	Bond Future	7.37241		101.97449		7.38796	101.93727		2.17	0.00	10,197,449.00	100	76,268.00
R207	On 03/08/2017	Bond Future	7.33453		100.28006		7.35186	100.24208		2.19	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,911.93000	1.91193	1,878.35000	1.87835	1,911.930	2.32	0.91	0.00	0	51.00
R207	On 02/11/2017	Bond Future	7.25048		102.24952		7.26912	102.21241		1.79	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 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			7.51148		98.17893		7.53210	98.11148		3.53	0.00	0.00	0	23,301.00
R208	On 03/08/2017	Bond Future			7.49219		100.05523		7.51443	99.98641		3.51	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.45364		98.61742		7.47718	98.54881		2.96	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			9.04617		75.55382		9.05163	75.51424		13.68	0.00	0.00	0	62,480.00
R209	On 04/05/2017	Bond Future	8.93	Call	1,018.04000		1.01804		1,017.83000	1.01783	1,018.040	13.64	0.41	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	626.55000		0.62655		651.87000	0.65187	626.550	14.00	0.28	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	225.69000		0.22569		239.52000	0.23952	225.690	14.29	0.12	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.07896		76.99773		9.08457	76.95737		13.66	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.10789		75.35920		9.11348	75.31928		13.71	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			187.11802		187.11802		186.94269	186.94269			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			190.72850		190.72850		190.54937	190.54937			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			192.08572		192.08572		191.90613	191.90613			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			149.49227		149.49227		149.42834	149.42834			0.00	2,989,845.40	20	3,268.00
R212	On 03/08/2017	Bond Future			150.32694		150.32694		150.26145	150.26145			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.31351		153.31351		153.24916	153.24916			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			8.75438		87.41176		8.78515	87.19213		11.31	0.00	0.00	0	44,651.00
R213	On 03/08/2017	Bond Future			8.78281		89.08226		8.81453	88.85843		11.27	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			8.80888		87.28045		8.84139	87.05359		11.22	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

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
R214	On 04/05/2017	Bond Future	9.11049		76.00082		9.11591	75.95924		14.59	0.00	0.00	0	34,975.00
R214	On 03/08/2017	Bond Future	9.14194		77.45334		9.14752	77.41081		14.59	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.17148		75.67681		9.17704	75.63470		14.61	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	21,414.47000		21,414.47000		21,613.75000	21,613.75000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.06380		9.06380		9.14540	9.14540		11.30	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.41590		3.41590		3.45470	3.45470		14.51	0.00	0.00	0	19,800.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29480		1.29480		1.29660	1.29660			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.28170		1.28170		1.27740	1.27740			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.25800		1.25800		1.25690	1.25690			0.00	0.00	0	0.00
Total for Derivatives :												3,646,160,481.32	102,964	2 950 470.00
Grand Total:												3,646,160,481.32	102,964	2 950 470.00