



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: 27/06/2017

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 28/06/2017	Any day expiry	12.93230	12.93230		12.84980	12.84980		15.84	0.00	0.00	0	113.00	
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	567.82100	0.56782	651.91120	0.65191	567.821	28.65	1.00	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	0.00000	0.00000	0.15990	0.00016	0.000	56.93	0.00	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			12.93230	12.93230	12.85180	12.85180		15.44	0.00	0.00	0	4,630.00
\$ / R	On 05/07/2017	Any day expiry			12.94200	12.94200	12.86150	12.86150		14.23	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	1.20560	0.00121	1.33650	0.00134	1.206	22.13	0.01	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			12.94590	12.94590	12.86570	12.86570		14.55	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry			12.95270	12.95270	12.87250	12.87250		14.18	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	2.46270	0.00246	2.70950	0.00271	2.463	19.91	0.01	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			12.95730	12.95730	12.87710	12.87710		14.46	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	12.65	Put	47.36480	0.04736	71.41190	0.07141	47.365	14.96	0.21	0.00	0	325.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	998.30560	0.99831	1,078.57070	1.07857	998.306	19.07	0.97	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.00290	0.00000	0.00170	0.00000	0.003	38.16	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			12.96190	12.96190	12.88160	12.88160		14.69	0.00	90,769.00	7	3,920.00
\$ / R	On 17/07/2017	Any day expiry			12.96870	12.96870	12.88840	12.88840		14.50	0.00	0.00	0	1,272.00
\$ / R	On 18/07/2017	Any day expiry			12.97100	12.97100	12.89070	12.89070		14.59	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/07/2017	Any day expiry	12.50	Put	30.68180	0.03068	43.49320	0.04349	30.682	14.21	0.14	0.00	0	34,000.00
\$ / R	On 19/07/2017	Any day expiry			12.97330	12.97330	12.89300	12.89300		14.68	0.00	0.00	0	1,080.00
\$ / R	On 21/07/2017	Any day expiry			12.97780	12.97780	12.89760	12.89760		15.00	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			12.98700	12.98700	12.90670	12.90670		14.90	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	349.17250	0.34917	411.63840	0.41164	349.173	15.69	0.64	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	9.59960	0.00960	9.11170	0.00911	9.600	19.04	0.04	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			12.99150	12.99150	12.91120	12.91120		15.00	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	586.90580	0.58691	657.93050	0.65793	586.906	16.92	0.78	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	1.11580	0.00112	1.24940	0.00125	1.116	30.45	0.00	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.00070	13.00070	12.91990	12.91990		14.88	0.00	27,344,178.00	2,116	4,655.00
\$ / R	On 04/08/2017	Any day expiry			13.00930	13.00930	12.92840	12.92840		14.99	0.00	0.00	0	1,350.00
\$ / R	On 11/08/2017	Any day expiry			13.02440	13.02440	12.94330	12.94330		14.92	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			13.03730	13.03730	12.95610	12.95610		15.02	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	494.83950	0.49484	558.93440	0.55893	494.839	15.96	0.64	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.06320	13.06320	12.98170	12.98170		14.93	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	617.28990	0.61729	684.36520	0.68437	617.290	16.23	0.68	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	4.08670	0.00409	4.32080	0.00432	4.087	25.34	0.01	0.00	0	60.00
\$ / R	On 31/08/2017	Any day expiry			13.06740	13.06740	12.98590	12.98590		14.96	0.00	0.00	0	2,705.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.10550	13.10550	13.02380	13.02380		15.08	0.00	692,311,143.00	52,826	848,079.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	29.75620	0.02976	36.95840	0.03696	29.756	13.29	0.08	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	55.75250	0.05575	69.05190	0.06905	55.753	13.60	0.13	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	64.27680	0.06428	79.43800	0.07944	64.277	13.67	0.14	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	66.08880	0.06609	81.63860	0.08164	66.089	13.69	0.15	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	121.44200	0.12144	147.11240	0.14711	121.442	14.06	0.23	59,849,867.00	20,000	43,086.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	151.96760	0.15197	181.87520	0.18188	151.968	14.23	0.27	532,387.80	150	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	561.78290	0.56178	516.51710	0.51652	561.783	14.49	0.67	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	206.28290	0.20628	242.71710	0.24272	206.283	14.49	0.33	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	226.69500	0.22669	265.30990	0.26531	226.695	14.57	0.35	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	476.47720	0.47648	437.71130	0.43771	476.477	14.74	0.60	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	319.81110	0.31981	366.95390	0.36695	319.811	14.91	0.44	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	425.31110	0.42531	390.75390	0.39075	425.311	14.91	0.56	0.00	0	5,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.13	Call	366.09180	0.36609	337.64930	0.33765	366.092	15.16	0.50	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.13	Put	390.59180	0.39059	443.84930	0.44385	390.592	15.16	0.50	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	396.51280	0.39651	450.12410	0.45012	396.513	15.19	0.50	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	338.40240	0.33840	312.38890	0.31239	338.402	15.34	0.48	0.00	0	5,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	302.23490	0.30223	279.44940	0.27945	302.235	15.60	0.44	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	269.78120	0.26978	249.94040	0.24994	269.781	15.87	0.40	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	564.28120	0.56428	626.14040	0.62614	564.281	15.87	0.60	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	254.85250	0.25485	236.38010	0.23638	254.853	16.00	0.38	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	240.74230	0.24074	223.56620	0.22357	240.742	16.13	0.36	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	732.10920	0.73211	799.68610	0.79969	732.109	16.47	0.68	0.00	0	216,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	825.65080	0.82565	895.40340	0.89540	825.651	16.78	0.71	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	833.57620	0.83358	903.49900	0.90350	833.576	16.81	0.72	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	171.01730	0.17102	159.90010	0.15990	171.017	16.90	0.27	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	145.63370	0.14563	136.57550	0.13658	145.634	17.25	0.24	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	135.98790	0.13599	127.70350	0.12770	135.988	17.40	0.23	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	108.42760	0.10843	102.30960	0.10231	108.428	17.89	0.18	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,220.52030	1.22052	1,296.28790	1.29629	1,220.520	17.94	0.82	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	102.51700	0.10252	96.85180	0.09685	102.517	18.01	0.18	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,309.32090	1.30932	1,385.94020	1.38594	1,309.321	18.18	0.84	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	93.77380	0.09377	88.77190	0.08877	93.774	18.21	0.16	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,444.04440	1.44404	1,521.16790	1.52117	1,444.044	18.49	0.86	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	76.62900	0.07663	72.25570	0.07226	76.629	18.54	0.14	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	72.00490	0.07200	67.95220	0.06795	72.005	18.62	0.13	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	58.27760	0.05828	55.15850	0.05516	58.278	18.90	0.11	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	41.19480	0.04119	39.18580	0.03919	41.195	19.35	0.08	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	13.14240	0.01314	12.69110	0.01269	13.142	21.16	0.03	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	9.09990	0.00910	8.71150	0.00871	9.100	22.05	0.02	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	8.33910	0.00834	7.96270	0.00796	8.339	22.28	0.02	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	6.48700	0.00649	6.14240	0.00614	6.487	22.95	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	5.53630	0.00554	5.02870	0.00503	5.536	23.39	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	5.40950	0.00541	4.80270	0.00480	5.410	23.46	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	1.17710	0.00118	1.01750	0.00102	1.177	23.50	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry	13.12460		13.12460	13.12460	13.04280	13.04280		15.10	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	642.75190	0.64275	706.32420	0.70632	642.752	16.10	0.62	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	5.57680	0.00558	4.82740	0.00483	5.577	22.69	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry	13.12670		13.12670	13.12670	13.04490	13.04490		15.10	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry	13.12880		13.12880	13.12880	13.04700	13.04700		15.12	0.00	0.00	0	730.00
\$ / R	On 23/10/2017	Any day expiry	13.17980		13.17980	13.17980	13.09740	13.09740		15.16	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry	13.18830		13.18830	13.18830	13.10570	13.10570		15.31	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	324.31520	0.32432	366.23270	0.36623	324.315	14.81	0.39	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	663.51110	0.66351	723.67960	0.72368	663.511	15.99	0.58	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	206.65390	0.20665	194.99580	0.19500	206.654	17.35	0.27	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	5.60860	0.00561	5.20970	0.00521	5.609	20.57	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry	13.22440		13.22440	13.22440	13.14140	13.14140		15.25	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry	13.25620		13.25620	13.25620	13.17290	13.17290		15.33	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	679.47720	0.67948	736.95410	0.73695	679.477	15.84	0.55	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	17.36960	0.01737	15.93840	0.01594	17.370	22.13	0.03	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.29870		13.29870	13.29870	13.21490	13.21490		15.38	0.00	31,717,399.50	2,385	125,346.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	54.62620	0.05463	62.25520	0.06226	54.626	13.83	0.09	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	79.88660	0.07989	93.99570	0.09400	79.887	13.48	0.12	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	120.87990	0.12088	139.74550	0.13975	120.880	13.72	0.17	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	168.80150	0.16880	192.40810	0.19241	168.802	13.95	0.22	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	198.44870	0.19845	224.67280	0.22467	198.449	14.07	0.25	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	248.86270	0.24886	281.03080	0.28103	248.863	14.25	0.29	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	401.56920	0.40157	443.97090	0.44397	401.569	14.85	0.39	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	452.54180	0.45254	497.73430	0.49773	452.542	15.03	0.42	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	463.11160	0.46311	508.85340	0.50885	463.112	15.06	0.43	0.00	0	40,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Call	627.89730	0.62790	590.65800	0.59066	627.897	15.12	0.56	0.00	0	40.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	495.56130	0.49556	542.92450	0.54292	495.561	15.17	0.45	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	512.19330	0.51219	560.43310	0.56043	512.193	15.22	0.45	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	583.48610	0.58349	549.28520	0.54929	583.486	15.29	0.53	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	593.71310	0.59371	646.21890	0.64622	593.713	15.48	0.49	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	624.44160	0.62444	678.15160	0.67815	624.442	15.57	0.51	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	486.62230	0.48662	458.84880	0.45885	486.622	15.77	0.47	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,041.24900	1.04125	1,107.01850	1.10702	1,041.249	16.75	0.65	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,442.10330	1.44210	1,514.46120	1.51446	1,442.103	17.76	0.74	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	169.48550	0.16949	160.54730	0.16055	169.485	18.59	0.19	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	156.80160	0.15680	148.67430	0.14867	156.802	18.75	0.18	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	155.70110	0.15570	147.64440	0.14764	155.701	18.77	0.18	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	119.65760	0.11966	113.88040	0.11388	119.658	19.34	0.14	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	86.03890	0.08604	82.68940	0.08269	86.039	20.11	0.10	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	46.45810	0.04646	45.10020	0.04510	46.458	22.11	0.06	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	44.03100	0.04403	41.24090	0.04124	44.031	22.30	0.05	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	21.53020	0.02153	19.54760	0.01955	21.530	22.41	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.30720	13.30720	13.22330	13.22330		15.39	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	690.15260	0.69015	745.82490	0.74582	690.153	15.77	0.53	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	24.73870	0.02474	22.43270	0.02243	24.739	22.48	0.03	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry			13.33040	13.33040	13.24620	13.24620		15.41	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry			13.41710	13.41710	13.33250	13.33250		15.48	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.42120	13.42120	13.33660	13.33660		15.49	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.48740	13.48740	13.40240	13.40240		15.61	0.00	1,281,303.00	95	10,009.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	250.25140	0.25025	274.88260	0.27488	250.251	14.13	0.24	82,685,317.80	25,200	31,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	448.27080	0.44827	487.03130	0.48703	448.271	14.75	0.36	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	650.38760	0.65039	697.53240	0.69753	650.388	15.40	0.45	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	334.94440	0.33494	318.57580	0.31858	334.944	17.99	0.28	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	300.90680	0.30091	286.32760	0.28633	300.907	18.26	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	250.40350	0.25040	238.50310	0.23850	250.403	18.73	0.22	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	245.28140	0.24528	0.00000	0.00000	245.281	18.78	0.22	29,025,000.00	10,000	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	215.93730	0.21594	205.87250	0.20587	215.937	19.11	0.19	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	190.68320	0.19068	181.96570	0.18197	190.683	19.45	0.17	232,296.75	100	750.00
\$ / R	On 25/04/2018	Any day expiry			13.56240	13.56240	13.47810	13.47810		15.65	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,818.95050	1.81895	1,885.46020	1.88546	1,818.950	17.95	0.70	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	259.87640	0.25988	248.29800	0.24830	259.876	19.01	0.21	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.59470	13.59470	13.51090	13.51090		15.71	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.60270	13.60270	13.51910	13.51910		15.70	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.67130	13.67130	13.58860	13.58860		15.73	0.00	8,599,247.70	629	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	26.54560	0.02655	31.31090	0.03131	26.546	12.76	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	463.78000	0.46378	497.18500	0.49718	463.780	14.65	0.33	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	482.35390	0.48235	516.58010	0.51658	482.354	14.71	0.34	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	506.11150	0.50611	541.35730	0.54136	506.112	14.79	0.35	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	828.82590	0.82883	874.39910	0.87440	828.826	15.71	0.46	0.00	0	70,530.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	450.61780		0.45062		430.93140	0.43093	450.618	17.88	0.32	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	444.78250		0.44478		425.40090	0.42540	444.783	17.91	0.31	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	267.40660		0.26741		260.58600	0.26059	267.407	19.47	0.20	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.78860		13.78860		13.70610	13.70610		16.08	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.86270		13.86270		13.77980	13.77980		16.22	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	25.80360		0.02580		24.95280	0.02495	25.804	11.90	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	458.48370		0.45848		486.35150	0.48635	458.484	14.83	0.29	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	440.64670		0.44065		425.01920	0.42502	440.647	19.20	0.27	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			13.98330		13.98330		13.90000	13.90000		16.51	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.04880		14.04880		13.96530	13.96530		16.60	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.17790		14.17790		14.09390	14.09390		16.75	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.24770		14.24770		14.16350	14.16350		16.87	0.00	0.00	0	1,500.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.10550		13.10550		13.02380	13.02380		15.08	0.00	406,270.50	31	383.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.29870		13.29870		13.21490	13.21490		15.38	0.00	13,298.70	1	57.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.48740		13.48740		13.40240	13.40240		15.61	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.67130		13.67130		13.58860	13.58860		15.73	0.00	0.00	0	182.00
£ / R	On 30/06/2017	Any day expiry			16.52320		16.52320		16.37520	16.37520		15.30	0.00	33,014.60	2	5.00
£ / R	On 31/07/2017	Any day expiry			16.62990		16.62990		16.61800	16.61800		15.07	0.00	415,450.00	25	25.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.78820		16.78820		16.63680	16.63680		15.43	0.00	76,990,685.20	4,586	47,406.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	535.11980		0.53512		467.42330	0.46742	535.120	15.38	0.54	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	17.80	Call	188.96680		0.18897		165.12260	0.16512	188.967	16.85	0.25	0.00	0	1,200.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.08200		17.08200		16.92680	16.92680		15.77	0.00	0.00	0	8,523.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.37420		17.37420		17.21580	17.21580		15.90	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.66100		17.66100		17.50410	17.50410		16.04	0.00	0.00	0	3,441.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11723		0.11723		0.11732	0.11732		18.29	0.00	0.00	0	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.11947		0.11947		0.11955	0.11955		15.56	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12177		0.12177		0.12184	0.12184		14.46	0.00	0.00	0	0.00
€ / R	On 30/06/2017	Any day expiry			14.59590		14.59590		14.41050	14.41050		13.35	0.00	0.00	0	4.00
€ / R	On 31/07/2017	Any day expiry			14.69920		14.69920		14.51240	14.51240		13.70	0.00	29,346.20	2	2.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.85560		14.85560		14.66620	14.66620		14.03	0.00	14,736,755.20	992	98,267.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.14980		15.14980		14.95540	14.95540		14.48	0.00	0.00	0	16,969.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	139.09380		0.13909		185.81690	0.18582	139.094	13.10	0.18	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	261.85270		0.26185		230.56230	0.23056	261.853	16.54	0.26	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.44770		15.44770		15.24840	15.24840		14.66	0.00	0.00	0	4,442.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	551.52740		0.55153		650.87050	0.65087	551.527	14.16	0.39	0.00	0	5,648.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.74040		15.74040		15.54130	15.54130		14.81	0.00	0.00	0	1.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.85851		94.85851		94.53782	94.53782			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.87130		91.87130		91.52758	91.52758			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.62340		90.62340		90.25760	90.25760			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
10Y STND	On 21/09/2026	Interest Rate Swap	92.78568		92.78568		92.39986	92.39986			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	96.56720		96.56720		96.16358	96.16358			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	95.15026		95.15026		94.72088	94.72088			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	97.22422		97.22422		96.77714	96.77714			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	100.93737		100.93737		100.48394	100.48394			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61264		99.61264		99.61264	99.61264			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.80639		99.80639		99.80394	99.80394			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.73895		99.73895		99.73197	99.73197			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.87246		99.87246		99.85991	99.85991			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.00238		100.00238		99.98483	99.98483			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.83360		99.83360		99.83122	99.83122			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.02032		99.02032		99.01306	99.01306			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.55890		98.55890		98.54670	98.54670			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.47183		98.47183		98.45417	98.45417			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.83000		98.83000		98.81000	98.81000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.20450		99.20450		99.17672	99.17672			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.57936		99.57936		99.55078	99.55078			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.98018		99.98018		99.94314	99.94314			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.17471		96.17471		96.05453	96.05453			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.39958		95.39958		95.26478	95.26478			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.59232		94.59232		94.44123	94.44123			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.75908		94.75908		94.58658	94.58658			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.93398		96.93398		96.73953	96.73953			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.05308		97.05308		96.83825	96.83825			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.23118		98.23118		98.00018	98.00018			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.41241		100.41241		100.17635	100.17635			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	545.29200		545.29200		547.07200	547.07200			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	555.70800		555.70800		557.52200	557.52200			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	566.50100		566.50100		568.35400	568.35400			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	629.36800		629.36800		632.64000	632.64000			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	641.38900		641.38900		644.72500	644.72500			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	653.84600		653.84600		657.25000	657.25000			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	565.92700		565.92700		569.13000	569.13000			0.00	0.00	0	599.00
ALBI	On 02/11/2017	Index Future	576.73700		576.73700		580.00100	580.00100			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	587.93800		587.93800		591.27000	591.27000			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.93840		9.93840		9.87160	9.87160		13.20	0.00	1,987,680.00	200	23,338.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.07370		10.07370		10.00520	10.00520		13.35	0.00	80,589.60	8	4,481.00

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
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.20660		10.20660		10.13730	10.13730		12.98	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.33610		10.33610		10.26720	10.26720		12.80	0.00	0.00	0	2,042.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.95430		9.95430		9.84970	9.84970		13.12	0.00	2,986,290.00	300	260.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.11360		10.11360		10.00680	10.00680		13.30	0.00	3,539,760.00	350	350.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.26840		10.26840		10.16000	10.16000		13.50	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.65150		13.65150		13.49890	13.49890		14.57	0.00	0.00	0	1,215.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.93720		13.93720		13.78050	13.78050		15.05	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.22850		14.22850		14.06840	14.06840		15.14	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.91170		1.91170		1.89370	1.89370		14.04	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.92840		1.92840		1.91030	1.91030		14.09	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.94360		1.94360		1.92420	1.92420		14.68	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.00870		2.00870		1.98050	1.98050		13.86	0.00	301,305.00	150	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.04950		2.04950		2.02070	2.02070		14.21	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.75929		78.26961		10.67404	78.79562			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.85196		75.97299		10.76379	76.50907			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.94708		77.44849		10.85576	77.99540			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.91358		81.89582		10.82833	82.49624			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.00369		79.19852		10.91551	79.81047			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.09304		80.73667		11.00182	81.36092			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

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
GOVI	On 03/08/2017	GOVI	564.61200		564.61200		567.74700	567.74700			0.00	5,646,120.00	1	409.00
GOVI	On 02/11/2017	GOVI	575.39700		575.39700		578.59100	578.59100			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	586.57200		586.57200		589.83200	589.83200			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.68390		1.68390		1.67390	1.67390		15.32	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.71200		1.71200		1.70170	1.70170		15.11	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.73860		1.73860		1.72800	1.72800		15.57	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	127.94971		127.94971		127.94222	127.94222			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	130.42324		130.42324		130.41562	130.41562			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	131.65507		131.65507		131.64928	131.64928			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future	103.13783		103.13783		103.13355	103.13355			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	104.52793		104.52793		104.52201	104.52201			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future	105.47215		105.47215		105.46609	105.46609			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	107.56175		107.56175		107.55720	107.55720			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	130.20302		130.20302		130.19602	130.19602			0.00	0.00	0	22,539.00
I2038	On 02/11/2017	Bond Future	132.72017		132.72017		132.71293	132.71293			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	133.82857		133.82857		133.82322	133.82322			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	126.99184		126.99184		127.50246	127.50246			0.00	0.00	0	23,901.00
I2046	On 02/11/2017	Bond Future	127.86372		127.86372		128.38418	128.38418			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	130.39691		130.39691		130.92983	130.92983			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	133.75665		133.75665		134.81493	134.81493			0.00	0.00	0	26,059.00
I2050	On 02/11/2017	Bond Future	136.34249		136.34249		137.42129	137.42129			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	137.35172		137.35172		138.45376	138.45376			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	249.26900		249.26900		249.55500	249.55500			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future	254.08800		254.08800		254.38000	254.38000			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	259.12100		259.12100		259.42300	259.42300			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future	7.29000		92.71000		7.28000	92.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future	7.27000		92.73000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.18000		92.82000		7.16000	92.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future	7.14000		92.86000		7.13000	92.87000			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
JIBAR FUTURE	On 15/11/2017			Jibar Tradeable Future	7.07000	92.93000		7.10000	92.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017			Jibar Tradeable Future	7.02000	92.98000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018			Jibar Tradeable Future	6.90000	93.10000		6.90000	93.10000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018			Jibar Tradeable Future	6.86000	93.14000		6.87000	93.13000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018			Jibar Tradeable Future	6.89000	93.11000		6.91000	93.09000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018			Jibar Tradeable Future	6.93000	93.07000		6.93000	93.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019			Jibar Tradeable Future	6.98000	93.02000		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019			Jibar Tradeable Future	7.04000	92.96000		7.05000	92.95000			0.00	0.00	0	0.00
KES / R	On 18/09/2017			Foreign Exchange Future	0.12440	0.12440		0.12410	0.12410			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017			Foreign Exchange Future	0.12140	0.12140		0.12400	0.12400			0.00	0.00	0	0.00
KES / R	On 19/03/2018			Foreign Exchange Future	0.11960	0.11960		0.12410	0.12410			0.00	0.00	0	0.00
KES / R	On 18/06/2018			Foreign Exchange Future	0.11770	0.11770		0.12340	0.12340			0.00	0.00	0	1,145.00
NOK/R	On 18/09/2017			Foreign Exchange Future	1.55900	1.55900		1.54180	1.54180		12.53	0.00	0.00	0	0.00
NOK/R	On 18/12/2017			Foreign Exchange Future	1.58470	1.58470		1.56720	1.56720		13.14	0.00	0.00	0	0.00
NOK/R	On 19/03/2018			Foreign Exchange Future	1.61040	1.61040		1.59260	1.59260		13.18	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017			Foreign Exchange Future	9.52680	9.52680		9.50050	9.50050		13.61	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017			Foreign Exchange Future	9.65110	9.65110		9.62340	9.62340		13.95	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018			Foreign Exchange Future	9.77170	9.77170		9.74390	9.74390		13.82	0.00	0.00	0	0.00
PULA / R	On 18/09/2017			Foreign Exchange Future	1.27770	1.27770		1.27080	1.27080			0.00	0.00	0	0.00
PULA / R	On 18/12/2017			Foreign Exchange Future	1.29260	1.29260		1.28530	1.28530			0.00	0.00	0	0.00
PULA / R	On 19/03/2018			Foreign Exchange Future	1.30940	1.30940		1.29880	1.29880			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017			Foreign Exchange Future	1.28100	1.28100		1.27740	1.27740			0.00	0.00	0	2,126.00
QUANTO £ / \$	On 18/12/2017			Foreign Exchange Future	1.28450	1.28450		1.28090	1.28090			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018			Foreign Exchange Future	1.28820	1.28820		1.28450	1.28450			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017			Foreign Exchange Future	1.13350	1.13350		1.12610	1.12610			0.00	0.00	0	2.00
QUANTO € / \$	On 18/12/2017			Foreign Exchange Future	1.13920	1.13920		1.13170	1.13170			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018			Foreign Exchange Future	1.14530	1.14530		1.13770	1.13770			0.00	0.00	0	0.00
R186	On 03/08/2017			Bond Future	8.59604	113.43783		8.50996	114.02950		7.03	0.00	467,817,610.92	4,124	136,479.00
R186	On 03/08/2017	8.65	Put	Bond Future	850.36000	0.85036		630.19000	0.63019	850.360	7.12	0.44	0.00	0	2,500.00
R186	On 03/08/2017	8.75	Put	Bond Future	589.48000	0.58948		424.53000	0.42453	589.480	7.18	0.34	0.00	0	3,654.00
R186	On 03/08/2017	8.80	Put	Bond Future	484.26000	0.48426		343.81000	0.34381	484.260	7.21	0.29	0.00	0	7,100.00
R186	On 03/08/2017	8.85	Put	Bond Future	394.25000	0.39425		275.96000	0.27596	394.250	7.24	0.25	0.00	0	750.00
R186	On 03/08/2017	9.35	Put	Bond Future	30.89000	0.03089		18.99000	0.01899	30.890	7.54	0.03	0.00	0	750.00
R186	On 03/08/2017	9.50	Put	Bond Future	12.19000	0.01219		7.25000	0.00725	12.190	7.63	0.01	0.00	0	6,500.00
R186	On 02/11/2017			Bond Future	8.63062	115.60467		8.54094	116.20764		7.28	0.00	0.00	0	4.00
R186	On 02/11/2017	9.00	Put	Bond Future	1,050.77000	1.05077		883.24000	0.88324	1,050.770	7.56	0.31	0.00	0	5,000.00
R186	On 01/02/2018			Bond Future	8.66284	112.54717		8.56923	113.16258		7.33	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
R186	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future	296.52355	296.52355		296.50703	296.50703				0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future	302.25587	302.25587		302.23919	302.23919				0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future	301.19073	301.19073		301.17828	301.17828				0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future	241.37089	241.37089		241.35743	241.35743				0.00	0.00	0	30,532.00
R202	On 02/11/2017	Bond Future	246.03712	246.03712		246.02337	246.02337				0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future	247.16493	247.16493		247.15483	247.15483				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 03/08/2017	Bond Future	8.01280	102.22110		7.92595	102.60309			4.68	0.00	0.00	0	38,422.00
R2023	On 02/11/2017	Bond Future	8.03066	100.24337		7.93878	100.63271			4.40	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future	8.04468	102.19027		7.94706	102.58775			4.41	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.17737	91.52835		9.09676	92.08676				0.00	0.00	0	43,011.00
R2030	On 02/11/2017	Bond Future	9.22215	93.27672		9.13882	93.84584				0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future	9.26576	91.08319		9.17946	91.66388				0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.35208	94.21674		9.26646	94.85294			10.03	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future	9.40186	91.85854		9.31345	92.50693			11.08	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.45037	93.64251		9.35899	94.30406			10.56	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.56303	98.07153		9.47747	98.76483				0.00	0.00	0	10,528.00
R2035	On 02/11/2017	Bond Future	9.61710	95.44400		9.52885	96.15061				0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.67119	97.29770		9.58004	98.01860				0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.65467	90.12685		9.57424	90.77555			11.95	0.00	0.00	0	66,825.00
R2037	On 02/11/2017	Bond Future	9.70546	91.84845		9.62263	92.50957			12.71	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future	9.75564	89.37692		9.67022	90.05132			12.68	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future	7.47290	101.70898		7.40766	101.79296			0.97	0.00	0.00	0	42,124.00

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
R204	On 02/11/2017	Bond Future			7.40660		103.65178		7.32611	103.73739		0.50	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.27005		101.62473		7.16493	101.71258		0.68	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future			9.70958		93.75062		9.62410	94.49045		12.55	0.00	0.00	0	14,089.00
R2040	On 02/11/2017	Bond Future			9.76028		95.54138		9.67228	96.29545		13.36	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.81040		92.89121		9.71969	93.66044		13.33	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.73891		90.85045		9.67370	91.42007		13.16	0.00	45,425,225.00	500	24,007.00
R2044	On 02/11/2017	Bond Future			9.78823		92.58588		9.72114	93.16648		14.05	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			9.83696		90.00340		9.76784	90.59578		14.00	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.68125		94.73253		9.61092	95.36753		13.05	0.00	0.00	0	78,556.00
R2048	On 02/11/2017	Bond Future			9.73092		92.10466		9.65857	92.75176		14.59	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.78043		93.89347		9.70589	94.55375		13.87	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.50971		99.89705		7.42579	100.08030		1.77	0.00	0.00	0	45,818.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,471.27000		1.47127		1,653.76000	1.65376	1,471.270	1.89	0.99	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.47417		101.80524		7.37997	101.99203		1.36	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.41508		100.14045		7.30751	100.33144		1.50	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			7.61953		99.66199		7.52648	99.94915		2.87	0.00	0.00	0	35,409.00
R208	On 02/11/2017	Bond Future			7.60967		98.16378		7.50891	98.45643		2.42	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.58888		100.07026		7.47898	100.36918		2.50	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.53096		73.84716		9.44545	74.42777		11.86	0.00	0.00	0	74,058.00
R209	On 02/11/2017	Bond Future			9.57826		72.10782		9.49031	72.69952		13.34	0.00	0.00	0	790.00
R209	On 02/11/2017	Bond Future	8.30	Call	128.41000		0.12841		168.85000	0.16885	128.410	12.74	0.06	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	811.75000		0.81175		979.13000	0.97913	811.750	13.04	0.25	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,771.73000		1.77173		1,551.56000	1.55156	1,771.730	13.58	0.41	0.00	0	6,500.00

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
R209	On 02/11/2017	Bond Future	10.00	Put	1,191.72000		1.19172	1,029.95000	1.02995	1,191.720		13.81	0.30	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	403.60000		0.40360	338.19000	0.33819	403.600		14.27	0.13	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.62430		73.50826	9.53377	74.11190			12.68	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			186.22653		186.22653	186.21609	186.21609				0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			187.42653		187.42653	187.41602	187.41602				0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			191.13972		191.13972	191.13197	191.13197				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 03/08/2017	Bond Future			148.75333		148.75333	148.74478	148.74478				0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			151.62906		151.62906	151.62038	151.62038				0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			152.57290		152.57290	152.56643	152.56643				0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.24008		85.93161	9.15949	86.47519			9.79	0.00	0.00	0	56,759.00
R213	On 02/11/2017	Bond Future			9.28731		84.02316	9.20413	84.57714			10.86	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.33422		85.65498	9.24823	86.22021			10.37	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future			9.63565		73.83673	9.55015	74.44247			12.54	0.00	0.00	0	37,026.00
R214	On 02/11/2017	Bond Future			9.68395		71.95077	9.59607	72.56806			14.19	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.73202		73.34815	9.64158	73.97787			13.44	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 18/09/2017	Foreign Exchange Future			22,603.57000		22,603.57000	22,398.16000	22,398.16000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future			9.46220		9.46220	9.39680	9.39680			13.56	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future			3.65300		3.65300	3.64260	3.64260			13.61	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.58630		3.58630	3.57560	3.57560			14.35	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future			1.37510		1.37510	1.36820	1.36820				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future			1.35140		1.35140	1.34430	1.34430				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
ZMW / R		On 19/03/2018	Foreign Exchange Future	1.33490	1.33490	1.32690	1.32690			0.00	0.00	0	0.00
Total for Derivatives :											1,554,078,310.47	124,780	3 660 261.00
Grand Total:											1,554,078,310.47	124,780	3 660 261.00