



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/07/2017

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 05/07/2017	Any day expiry	13.47980	13.47980		13.24240	13.24240		21.92	0.00	0.00	0	0.00
\$ / R	On 06/07/2017	Any day expiry	13.44000	13.44000		13.24240	13.24240		22.18	0.00	199,933,000.00	15,000	20,000.00
\$ / R	On 06/07/2017	Any day expiry	13.17	Call	275.92480	0.27592	114.88870	0.11489	275.925	26.55	0.93	0	20,000.00
\$ / R	On 07/07/2017	Any day expiry	13.44000	13.44000		13.24240	13.24240		20.64	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry	13.44490	13.44490		13.24960	13.24960		17.67	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	9.49580	0.00950	3.76580	0.00377	9.496	24.50	0.06	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry	13.44970	13.44970		13.25440	13.25440		18.03	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	12.65	Put	2.39020	0.00239	5.88210	0.00588	2.390	20.99	0.02	0	325.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	517.29460	0.51729	702.71800	0.70272	517.295	20.12	0.90	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.15390	0.00015	0.09300	0.00009	0.154	62.96	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry	13.45450	13.45450		13.25900	13.25900		17.98	0.00	0.00	0	3,920.00
\$ / R	On 17/07/2017	Any day expiry	13.46150	13.46150		13.26580	13.26580		17.19	0.00	0.00	0	3,402.00
\$ / R	On 18/07/2017	Any day expiry	13.46380	13.46380		13.26800	13.26800		17.25	0.00	0.00	0	0.00
\$ / R	On 18/07/2017	Any day expiry	12.50	Put	3.28210	0.00328	4.52560	0.00453	3.282	19.02	0.02	0	34,000.00
\$ / R	On 19/07/2017	Any day expiry	13.46610	13.46610		13.27030	13.27030		16.48	0.00	0.00	0	1,080.00
\$ / R	On 21/07/2017	Any day expiry	13.47080	13.47080		13.27480	13.27480		17.28	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 21/07/2017	Any day expiry	12.85	Put	13.53080	0.01353	35.10440	0.03510	13.531	15.41	0.07	0.00	0	20,000.00
\$ / R	On 21/07/2017	Any day expiry	13.00	Put	31.98170	0.03198	70.20510	0.07021	31.982	15.87	0.14	0.00	0	20,000.00
\$ / R	On 25/07/2017	Any day expiry			13.48000	13.48000	13.28380	13.28380		17.04	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	91.67160	0.09167	160.26620	0.16027	91.672	16.17	0.28	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	33.30700	0.03331	16.91550	0.01692	33.307	20.20	0.11	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.48470	13.48470	13.28840	13.28840		17.06	0.00	12,089,700.00	909	909.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	233.09630	0.23310	349.08170	0.34908	233.096	17.06	0.50	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	0.84300	0.00084	0.78940	0.00079	0.843	29.68	0.00	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.49390	13.49390	13.29740	13.29740		16.76	0.00	0.00	0	7,338.00
\$ / R	On 04/08/2017	Any day expiry			13.50320	13.50320	13.30640	13.30640		16.82	0.00	0.00	0	1,350.00
\$ / R	On 11/08/2017	Any day expiry			13.51930	13.51930	13.32210	13.32210		16.59	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			13.53290	13.53290	13.33550	13.33550		16.59	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	215.33160	0.21533	304.21000	0.30421	215.332	16.19	0.39	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.56030	13.56030	13.36240	13.36240		16.34	0.00	12,166,700.00	910	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	311.06300	0.31106	416.44250	0.41644	311.063	16.25	0.46	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	4.71010	0.00471	4.17870	0.00418	4.710	23.95	0.01	0.00	0	60.00
\$ / R	On 31/08/2017	Any day expiry			13.56490	13.56490	13.36680	13.36680		16.35	0.00	0.00	0	2,705.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.60550	13.60550	13.40650	13.40650		16.36	0.00	2,425,330,035.50	178,261	897,488.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	12.37910	0.01238	10.96000	0.01096	12.379	15.31	0.03	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	16.59760	0.01660	21.45410	0.02145	16.598	14.41	0.04	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	17.91350	0.01791	25.80140	0.02580	17.913	14.19	0.05	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	18.55530	0.01856	26.74660	0.02675	18.555	14.21	0.05	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	40.25450	0.04025	58.27050	0.05827	40.254	14.53	0.09	127,590.10	100	33,025.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	46.55490	0.04655	67.26740	0.06727	46.555	14.60	0.11	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	53.56900	0.05357	77.20680	0.07721	53.569	14.67	0.12	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	934.82450	0.93482	769.55880	0.76956	934.824	14.88	0.84	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	79.32450	0.07932	113.05880	0.11306	79.324	14.88	0.16	64,767,408.00	30,000	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	89.61050	0.08961	127.24640	0.12725	89.610	14.94	0.18	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	818.45250	0.81845	665.46750	0.66547	818.453	15.08	0.79	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	746.56850	0.74657	601.73860	0.60174	746.569	15.27	0.76	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	141.06850	0.14107	195.23860	0.19524	141.069	15.27	0.24	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	187.52910	0.18753	253.71650	0.25372	187.529	15.52	0.30	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	210.03550	0.21004	281.50770	0.28151	210.035	15.63	0.32	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	615.53550	0.61554	488.00770	0.48801	615.536	15.63	0.68	0.00	0	5,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	229.98710	0.22999	0.00000	0.00000	229.987	15.72	0.34	69,937,153.20	15,100	15,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	556.52990	0.55653	437.88870	0.43789	556.530	15.81	0.64	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	296.35770	0.29636	385.59000	0.38559	296.358	16.00	0.40	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	501.85770	0.50186	392.09000	0.39209	501.858	16.00	0.60	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	476.12940	0.47613	371.59870	0.37160	476.129	16.09	0.58	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	461.19770	0.46120	0.00000	0.00000	461.198	16.14	0.56	855,894.64	111	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	451.45230	0.45145	352.11200	0.35211	451.452	16.18	0.56	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	417.19390	0.41719	529.40670	0.52941	417.194	16.44	0.49	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	384.55780	0.38456	0.00000	0.00000	384.558	16.50	0.50	6,786,347.75	1,000	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	490.66730	0.49067	612.03930	0.61204	490.667	16.76	0.54	0.00	0	20,000.00

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	13.76	Put	497.03440	0.49703	619.13760	0.61914	497.034	16.78	0.54	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	328.35380	0.32835	254.34450	0.25434	328.354	16.89	0.44	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	324.89640	0.32490	251.59710	0.25160	324.896	16.92	0.44	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	283.03520	0.28304	218.51760	0.21852	283.035	17.26	0.39	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	265.53830	0.26554	204.79630	0.20480	265.538	17.42	0.37	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	214.66150	0.21466	164.39410	0.16439	214.662	17.94	0.31	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	824.65270	0.82465	974.30980	0.97431	824.653	18.00	0.69	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	203.57040	0.20357	155.58500	0.15559	203.570	18.08	0.30	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	903.43990	0.90344	1,057.56980	1.05757	903.440	18.26	0.72	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	186.90650	0.18691	142.49950	0.14250	186.907	18.28	0.28	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,025.19340	1.02519	1,185.81640	1.18582	1,025.193	18.62	0.75	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	155.58690	0.15559	118.40040	0.11840	155.587	18.69	0.24	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	147.44670	0.14745	112.17090	0.11217	147.447	18.81	0.23	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	122.95610	0.12296	93.51020	0.09351	122.956	19.22	0.19	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	91.16380	0.09116	67.30270	0.06730	91.164	19.87	0.15	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	29.91520	0.02992	21.01600	0.02102	29.915	21.68	0.05	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	19.24310	0.01924	13.07520	0.01308	19.243	22.34	0.04	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	17.04540	0.01705	11.60070	0.01160	17.045	22.45	0.03	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	11.86300	0.01186	8.13320	0.00813	11.863	22.80	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	9.33140	0.00933	6.44150	0.00644	9.331	23.03	0.02	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	9.00280	0.00900	6.22170	0.00622	9.003	23.06	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	2.54210	0.00254	1.52300	0.00152	2.542	23.83	0.01	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.62560	13.62560	13.42620	13.42620		16.38	0.00	12,257,280.00	912	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	360.54120	0.36054	457.97790	0.45798	360.541	16.20	0.44	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	10.73010	0.01073	7.05900	0.00706	10.730	22.71	0.02	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.62790	13.62790	13.42830	13.42830		16.39	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.63010	13.63010	13.43050	13.43050		16.51	0.00	0.00	0	730.00
\$ / R	On 23/10/2017	Any day expiry			13.68370	13.68370	13.48300	13.48300		16.45	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.69270	13.69270	13.49180	13.49180		16.47	0.00	12,334,630.00	913	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	163.14240	0.16314	212.22230	0.21222	163.142	15.09	0.23	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	397.52860	0.39753	490.60210	0.49060	397.529	16.10	0.42	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	358.61740	0.35862	290.87360	0.29087	358.617	17.37	0.40	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	20.39240	0.02039	9.83930	0.00984	20.392	22.59	0.03	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.73060	13.73060	13.52900	13.52900		16.45	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.76400	13.76400	13.56180	13.56180		16.37	0.00	12,416,550.00	915	915.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	425.66270	0.42566	516.80630	0.51681	425.663	15.93	0.40	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	43.03320	0.04303	33.67960	0.03368	43.033	23.65	0.05	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.80860	13.80860	13.60550	13.60550		16.38	0.00	100,650,885.40	7,289	118,072.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	33.84230	0.03384	39.38370	0.03938	33.842	15.37	0.05	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	48.76560	0.04877	56.84660	0.05685	48.766	14.98	0.07	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	65.60210	0.06560	76.59490	0.07659	65.602	14.66	0.10	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	85.09690	0.08510	108.94460	0.10894	85.097	14.36	0.12	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	102.76170	0.10276	130.91710	0.13092	102.762	14.47	0.14	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	133.97940	0.13398	169.23800	0.16924	133.979	14.64	0.17	0.00	0	1,819.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	230.67290	0.23067	287.24070	0.28724	230.673	15.03	0.26	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	264.81070	0.26481	329.58790	0.32959	264.811	15.14	0.29	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	272.40500	0.27241	338.44880	0.33845	272.405	15.18	0.29	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	295.96240	0.29596	365.80430	0.36580	295.962	15.28	0.31	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	308.16690	0.30817	379.91500	0.37992	308.167	15.34	0.32	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	883.48150	0.88348	754.66940	0.75467	883.481	15.41	0.67	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	368.84670	0.36885	449.48290	0.44948	368.847	15.58	0.35	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	391.98600	0.39199	475.78160	0.47578	391.986	15.67	0.37	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	749.13360	0.74913	636.10500	0.63611	749.134	15.85	0.60	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	727.08580	0.72709	846.96620	0.84697	727.086	16.76	0.53	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,075.96560	1.07597	1,218.81690	1.21882	1,075.966	17.73	0.64	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	279.03560	0.27904	234.99600	0.23500	279.036	18.71	0.28	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	260.52220	0.26052	218.11820	0.21812	260.522	18.92	0.26	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	258.91280	0.25891	216.65180	0.21665	258.913	18.94	0.26	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	201.92450	0.20192	168.18940	0.16819	201.925	19.55	0.21	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	146.12490	0.14612	121.96410	0.12196	146.125	20.30	0.16	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	78.11750	0.07812	66.73960	0.06674	78.118	22.26	0.09	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	74.25420	0.07425	63.44940	0.06345	74.254	22.48	0.08	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	50.30750	0.05031	38.61230	0.03861	50.308	23.88	0.06	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.81760	13.81760	13.61430	13.61430		16.38	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	444.08850	0.44409	533.83100	0.53383	444.088	15.86	0.39	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	55.87060	0.05587	43.35570	0.04336	55.871	23.90	0.06	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.82870	13.82870	13.64000	13.64000		16.33	0.00	12,494,240.00	916	916.00
\$ / R	On 02/01/2018	Any day expiry			13.84210	13.84210	13.63830	13.63830		16.37	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry			13.93410	13.93410	13.72870	13.72870		16.44	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.93850	13.93850	13.73300	13.73300		16.44	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.00840	14.00840	13.80160	13.80160		16.41	0.00	140,084.00	10	18,773.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	152.26780	0.15227	181.69180	0.18169	152.268	14.54	0.16	0.00	0	41,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	288.09110	0.28809	341.88500	0.34188	288.091	14.97	0.26	0.00	0	43,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	435.02630	0.43503	513.86320	0.51386	435.026	15.39	0.34	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	487.24350	0.48724	426.31590	0.42632	487.243	17.88	0.37	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	442.28960	0.44229	387.37470	0.38737	442.290	18.21	0.34	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	374.17740	0.37418	325.23060	0.32523	374.177	18.77	0.29	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	366.73240	0.36673	318.73670	0.31874	366.732	18.83	0.29	0.00	0	30,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	323.82870	0.32383	281.36270	0.28136	323.829	19.15	0.26	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	286.55850	0.28656	248.99050	0.24899	286.558	19.47	0.23	0.00	0	750.00
\$ / R	On 25/04/2018	Any day expiry			14.08850	14.08850	13.87980	13.87980		16.49	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,454.54660	1.45455	1,598.83510	1.59884	1,454.547	17.85	0.62	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	378.79640	0.37880	331.70060	0.33170	378.796	19.02	0.28	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.12280	14.12280	13.91310	13.91310		16.47	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.13140	14.13140	13.92150	13.92150		16.52	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.20420	14.20420	13.99230	13.99230		16.52	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	16.99240	0.01699	18.16910	0.01817	16.992	13.58	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	320.45370	0.32045	370.92820	0.37093	320.454	14.99	0.24	0.00	0	2,700.00

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	13.00	Put	333.72460	0.33372	385.89550	0.38590	333.725	15.03	0.25	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	350.78700	0.35079	405.10220	0.40510	350.787	15.07	0.26	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	596.44750	0.59645	683.75190	0.68375	596.448	15.67	0.37	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	624.81570	0.62482	555.60900	0.55561	624.816	17.79	0.39	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	617.31780	0.61732	548.98810	0.54899	617.318	17.83	0.39	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	377.57680	0.37758	334.33390	0.33433	377.577	19.43	0.26	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.32680	14.32680	14.11210	14.11210		16.71	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.40440	14.40440	14.18790	14.18790		16.89	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	22.68330	0.02268	23.22630	0.02323	22.683	13.26	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	314.10070	0.31410	368.64770	0.36865	314.101	14.82	0.22	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	589.03090	0.58903	529.97730	0.52998	589.031	19.11	0.33	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.53080	14.53080	14.31130	14.31130		17.13	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.59960	14.59960	14.37840	14.37840		17.21	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.73490	14.73490	14.51050	14.51050		17.38	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.80810	14.80810	14.58200	14.58200		17.42	0.00	0.00	0	1,500.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.60550	13.60550	13.40650	13.40650		16.36	0.00	108,844.00	8	374.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.80860	13.80860	13.60550	13.60550		16.38	0.00	69,043.00	5	52.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.00840	14.00840	13.80160	13.80160		16.41	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.20420	14.20420	13.99230	13.99230		16.52	0.00	0.00	0	182.00
£ / R	On 31/07/2017	Any day expiry			17.45590	17.45590	17.21480	17.21480		16.79	0.00	0.00	0	25.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.62630	17.62630	17.38170	17.38170		16.55	0.00	120,193,739.70	6,819	38,541.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	1,087.26090	1.08726	893.86970	0.89387	1,087.261	15.84	0.78	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	17.80	Call	457.53680	0.45754	353.51270	0.35351	457.537	16.86	0.46	9,871,685.46	1,200	0.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	249.69310	0.24969	0.00000	0.00000	249.693	17.94	0.29	6,162,092.82	1,200	1,200.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.93810	17.93810	17.68780	17.68780		16.59	0.00	9,507,193.00	530	8,003.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.24940	18.24940	17.99350	17.99350		16.67	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.55720	18.55720	18.29460	18.29460		16.80	0.00	0.00	0	3,033.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12050	0.12050	0.11887	0.11887		20.20	0.00	0.00	0	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12284	0.12284	0.12116	0.12116		17.43	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12522	0.12522	0.12351	0.12351		15.91	0.00	0.00	0	0.00
€ / R	On 27/07/2017	Any day expiry			15.29620	15.29620	15.10920	15.10920		15.69	0.00	12,087,360.00	800	800.00
€ / R	On 31/07/2017	Any day expiry			15.30980	15.30980	15.10750	15.10750		15.55	0.00	0.00	0	2.00
€ / R	On 29/08/2017	Any day expiry			15.40810	15.40810	15.21310	15.21310		15.32	0.00	12,170,480.00	800	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.47610	15.47610	15.27030	15.27030		15.35	0.00	43,410,460.50	2,805	84,359.00
€ / R	On 27/09/2017	Any day expiry			15.50680	15.50680	15.31490	15.31490		15.47	0.00	12,251,920.00	800	800.00
€ / R	On 27/10/2017	Any day expiry			15.60850	15.60850	15.42300	15.42300		15.51	0.00	12,338,400.00	800	800.00
€ / R	On 28/11/2017	Any day expiry			15.71640	15.71640	15.51590	15.51590		15.46	0.00	12,412,720.00	800	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.78580	15.78580	15.57420	15.57420		15.50	0.00	11,050,060.00	700	22,505.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	69.88070	0.06988	78.57660	0.07858	69.881	14.12	0.10	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	449.85620	0.44986	375.81200	0.37581	449.856	16.45	0.39	0.00	0	18,000.00

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 27/12/2017	Any day expiry		15.81770	15.81770		15.62050	15.62050		15.44	0.00	12,496,400.00	800	800.00
€ / R	On 19/03/2018	Foreign Exchange Future		16.09910	16.09910		15.88300	15.88300		15.47	0.00	0.00	0	4,547.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	335.04380	0.33504	392.31940	0.39232	335.044	14.30	0.27	0.00	0	5,648.00
€ / R	On 18/06/2018	Foreign Exchange Future		16.41020	16.41020		16.18770	16.18770		15.53	0.00	0.00	0	1.00
10Y STND	On 17/12/2025	Interest Rate Swap		96.31408	96.31408		95.99448	95.99448			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		93.39703	93.39703		93.06307	93.06307			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		92.20521	92.20521		91.85957	91.85957			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		94.38936	94.38936		94.04097	94.04097			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		98.17173	98.17173		97.82610	97.82610			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		96.79642	96.79642		96.44483	96.44483			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		98.88131	98.88131		98.53010	98.53010			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		102.58948	102.58948		102.24090	102.24090			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.61263	99.61263		99.61264	99.61264			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.82098	99.82098		99.82090	99.82090			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.77438	99.77438		99.77368	99.77368			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.93542	99.93542		99.93470	99.93470			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.09471	100.09471		100.09020	100.09020			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.84830	99.84830		99.84787	99.84787			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.05554	99.05554		99.05559	99.05559			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.62310	98.62310		98.62147	98.62147			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.56436	98.56436		98.55998	98.55998			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.95000	98.95000		98.95000	98.95000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.36158	99.36158		99.34774	99.34774			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.77679	99.77679		99.75536	99.75536			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		100.21758	100.21758		100.18618	100.18618			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.64254	96.64254		96.53833	96.53833			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.92144	95.92144		95.80089	95.80089			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		95.17064	95.17064		95.03325	95.03325			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		95.39332	95.39332		95.24029	95.24029			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		97.61840	97.61840		97.45168	97.45168			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		97.79074	97.79074		97.61122	97.61122			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		99.01886	99.01886		98.82875	98.82875			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		101.24068	101.24068		101.04533	101.04533			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		540.76800	540.76800		542.05600	542.05600			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		551.09000	551.09000		552.40200	552.40200			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		561.78400	561.78400		563.12500	563.12500			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		619.23500	619.23500		621.85700	621.85700			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		631.05500	631.05500		633.72500	633.72500			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
AL7T	On 01/02/2018	Index Future	643.30100		643.30100		646.02600	646.02600			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	557.72300		557.72300		560.08800	560.08800			0.00	0.00	0	596.00
ALBI	On 02/11/2017	Index Future	568.36800		568.36800		570.77700	570.77700			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	579.39800		579.39800		581.85700	581.85700			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.30480		10.30480		10.18850	10.18850		14.32	0.00	875,908.00	85	23,278.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.44660		10.44660		10.32840	10.32840		14.26	0.00	2,820,582.00	270	4,481.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.58720		10.58720		10.46740	10.46740		13.86	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.72500		10.72500		10.60140	10.60140		13.61	0.00	0.00	0	1,500.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.47680		10.47680		10.38930	10.38930		14.18	0.00	0.00	0	360.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.64380		10.64380		10.55400	10.55400		14.19	0.00	0.00	0	750.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.80740		10.80740		10.71470	10.71470		14.28	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.14960		14.14960		13.95370	13.95370		15.91	0.00	0.00	0	1,308.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.44770		14.44770		14.24660	14.24660		16.07	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.75070		14.75070		14.54580	14.54580		16.16	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.98970		1.98970		1.95930	1.95930		15.76	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.00760		2.00760		1.97680	1.97680		15.35	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.02470		2.02470		1.99300	1.99300		15.35	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.09220		2.09220		2.06470	2.06470		15.74	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.13500		2.13500		2.10680	2.10680		15.68	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	10.93127		77.22498		10.88388	77.51065			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	11.03006		74.90739		10.98104	75.19841			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	11.13167		76.36099		11.08085	76.65801			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

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
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	11.09582		80.63800		11.04840	80.96197			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.19244		77.91556		11.14337	78.24561			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.28847		79.42750		11.23763	79.76443			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 03/08/2017	GOVI	556.26700		556.26700		558.67900	558.67900			0.00	0.00	0	411.00
GOVI	On 02/11/2017	GOVI	566.88500		566.88500		569.34200	569.34200			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	577.88600		577.88600		580.39300	580.39300			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.74620		1.74620		1.72040	1.72040		16.47	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.77570		1.77570		1.74910	1.74910		15.95	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.80350		1.80350		1.77580	1.77580		16.23	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	127.56573		127.56573		127.69558	127.69558			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	130.02881		130.02881		130.16106	130.16106			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	131.24721		131.24721		131.38411	131.38411			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 03/08/2017	Bond Future	99.38987		99.38987		99.42160	99.42160			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future	102.28437		102.28437		102.31872	102.31872			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	104.15582		104.15582		104.18931	104.18931			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future	105.09443		105.09443		105.12832	105.12832			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	107.17205		107.17205		107.20818	107.20818			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	129.65352		129.65352		129.69678	129.69678			0.00	0.00	0	22,601.00
I2038	On 02/11/2017	Bond Future	132.15691		132.15691		132.20095	132.20095			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	133.24843		133.24843		133.29528	133.29528			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	125.21284		125.21284		125.25302	125.25302			0.00	0.00	0	23,901.00
I2046	On 02/11/2017	Bond Future	126.04738		126.04738		126.08830	126.08830			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	128.53915		128.53915		128.58275	128.58275			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	131.09413		131.09413		131.13591	131.13591			0.00	0.00	0	26,191.00
I2050	On 02/11/2017	Bond Future	133.62532		133.62532		133.66768	133.66768			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	134.57504		134.57504		134.62055	134.62055			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

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
IGOV	On 03/08/2017	Index Future		247.34500	247.34500		247.37000	247.37000			0.00	0.00	0	1,319.00
IGOV	On 02/11/2017	Index Future		252.12000	252.12000		252.14500	252.14500			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		257.10400	257.10400		257.13400	257.13400			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.29000	92.71000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.27000	92.73000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.18000	92.82000		7.18000	92.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		7.14000	92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.02000	92.98000		7.02000	92.98000			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		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.89000	93.11000		6.89000	93.11000			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		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.04000	92.96000		7.04000	92.96000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12940	0.12940		0.12750	0.12750			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12910	0.12910		0.12640	0.12640			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.12900	0.12900		0.12590	0.12590			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12860	0.12860		0.12540	0.12540			0.00	0.00	0	1,145.00
NOK/R	On 18/09/2017	Foreign Exchange Future		1.62460	1.62460		1.61110	1.61110		13.74	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future		1.65200	1.65200		1.63810	1.63810		14.08	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.67950	1.67950		1.66530	1.66530		13.98	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.86970	9.86970		9.76920	9.76920		14.94	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		10.00060	10.00060		9.89750	9.89750		14.86	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		10.12860	10.12860		10.02340	10.02340		14.64	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.30740	1.30740		1.29430	1.29430			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.32270	1.32270		1.30930	1.30930			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.33990	1.33990		1.32640	1.32640			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.29550	1.29550		1.29650	1.29650			0.00	25,910.00	20	4,729.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future		1.29910	1.29910		1.30010	1.30010			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future		1.30270	1.30270		1.30370	1.30370			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future		1.13750	1.13750		1.13900	1.13900			0.00	68,250.00	60	82.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future		1.14320	1.14320		1.14470	1.14470			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future		1.14920	1.14920		1.15080	1.15080			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future		8.86554	111.61200		8.79613	112.07843		7.55	0.00	114,737,136.00	1,028	131,630.00

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 03/08/2017	Bond Future	8.65	Put	1,849.93000	1.84993		1,498.26000	1.49826	1,849.930	7.51	0.73	0.00	0	2,500.00	
R186	On 03/08/2017	Bond Future	8.75	Put	1,390.00000	1.39000		1,085.73000	1.08573	1,390.000	7.55	0.62	0.00	0	3,654.00	
R186	On 03/08/2017	Bond Future	8.80	Put	1,189.53000	1.18953		911.13000	0.91113	1,189.530	7.58	0.57	0.00	0	7,100.00	
R186	On 03/08/2017	Bond Future	8.85	Put	1,008.55000	1.00855		756.69000	0.75669	1,008.550	7.61	0.51	0.00	0	750.00	
R186	On 03/08/2017	Bond Future	9.35	Put	112.17000	0.11217		64.96000	0.06496	112.170	7.91	0.10	0.00	0	750.00	
R186	On 03/08/2017	Bond Future	9.50	Put	47.65000	0.04765		25.17000	0.02517	47.650	8.00	0.05	0.00	0	6,500.00	
R186	On 02/11/2017	Bond Future			8.91170	113.74244		8.83938	114.21761		7.41	0.00	0.00	0	4.00	
R186	On 02/11/2017	Bond Future	9.00	Put	1,684.48000	1.68448		1,497.80000	1.49780	1,684.480	7.55	0.44	0.00	0	5,000.00	
R186	On 01/02/2018	Bond Future			8.95626	110.64700		8.88073	111.13199		7.54	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 03/08/2017	Bond Future			294.78914	294.78914		294.88348	294.88348			0.00	0.00	0	2,350.00	
R197	On 02/11/2017	Bond Future			300.48113	300.48113		300.57686	300.57686			0.00	0.00	0	0.00	
R197	On 01/02/2018	Bond Future			299.36804	299.36804		299.47040	299.47040			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			238.70147	238.70147		238.77788	238.77788			0.00	0.00	0	30,561.00	
R202	On 02/11/2017	Bond Future			243.31034	243.31034		243.38815	243.38815			0.00	0.00	0	0.00	
R202	On 01/02/2018	Bond Future			244.37372	244.37372		244.45706	244.45706			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			8.23998	101.23042		8.17981	101.49161		5.02	0.00	49,602,905.80	490	38,422.00	
R2023	On 02/11/2017	Bond Future			8.27131	99.23249		8.20768	99.49854		4.54	0.00	0.00	0	0.00	
R2023	On 01/02/2018	Bond Future			8.30043	101.15814		8.23278	101.42987		4.55	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			9.39400	90.05065		9.32517	90.51657			0.00	0.00	0	43,303.00	
R2030	On 02/11/2017	Bond Future			9.44632	91.76956		9.37516	92.24426			0.00	91,769.56	1	1.00	
R2030	On 01/02/2018	Bond Future			9.49800	89.54531		9.42426	90.02973			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			9.58395	92.52524		9.51004	93.05949		10.69	0.00	45,614,943.32	493	27,082.00	
R2032	On 02/11/2017	Bond Future			9.64153	90.13348		9.56519	90.67783		11.20	0.00	0.00	0	0.00	
R2032	On 01/02/2018	Bond Future			9.69817	91.88252		9.61922	92.43793		10.79	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			9.73903	96.66935		9.69042	97.05343			0.00	0.00	0	11,069.00	
R2035	On 02/11/2017	Bond Future			9.79883	94.01387		9.74870	94.40505			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
R2035	On 01/02/2018	Bond Future		9.85902	95.83822		9.80718	96.23756			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		9.81995	88.81636		9.77152	89.19725		12.64	0.00	0.00	0	66,825.00
R2037	On 02/11/2017	Bond Future		9.87588	90.51171		9.82600	90.89973		12.72	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.93154	88.01267		9.88004	88.40872		12.85	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		7.56674	101.58836		7.52366	101.64371		1.02	0.00	24,787,559.84	244	42,011.00
R204	On 02/11/2017	Bond Future		7.52366	103.52745		7.47064	103.58374		0.53	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.42390	101.49636		7.35446	101.55427		0.71	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		9.90012	92.13513		9.85171	92.54123		13.24	0.00	0.00	0	14,089.00
R2040	On 02/11/2017	Bond Future		9.95664	93.89387		9.90679	94.30760		13.36	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		10.01295	91.21020		9.96151	91.63239		13.49	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		9.92958	89.21923		9.87102	89.71485		13.86	0.00	0.00	0	24,396.00
R2044	On 02/11/2017	Bond Future		9.98460	90.92232		9.92434	91.42721		14.01	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		10.03937	88.30611		9.97723	88.82133		14.14	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		9.88279	92.95530		9.82400	93.46732		13.71	0.00	0.00	0	78,666.00
R2048	On 02/11/2017	Bond Future		9.93852	90.29223		9.87800	90.81391		14.53	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future		9.99441	92.04440		9.93200	92.57672		13.97	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		7.72782	99.42276		7.67133	99.54533		1.89	0.00	0.00	0	45,818.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,004.31000	1.00431	1,122.48000	1.12248	1,004.310	2.02	0.96	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.71967	101.32053		7.65633	101.44530		1.45	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.69553	99.64471		7.62310	99.77244		1.57	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		7.83509	99.00071		7.77394	99.18774		3.06	0.00	0.00	0	36,711.00
R208	On 02/11/2017	Bond Future		7.84358	97.48851		7.77740	97.67898		2.55	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future		7.84412	99.38032		7.77188	99.57498		2.61	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

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
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			9.70731		72.67168		9.65859	72.99351		12.58	0.00	5,450,376.00	75	73,971.00
R209	On 02/11/2017	Bond Future			9.75986		70.90889		9.70973	71.23682		13.39	0.00	0.00	0	800.00
R209	On 02/11/2017	Bond Future	8.30	Call	62.80000		0.06280		79.43000	0.07943	62.800	12.80	0.03	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	490.94000		0.49094		571.89000	0.57189	490.940	12.94	0.18	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	2,204.65000		2.20465		2,076.69000	2.07669	2,204.650	13.39	0.49	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,500.59000		1.50059		1,408.33000	1.40833	1,500.590	13.62	0.37	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	524.41000		0.52441		489.78000	0.48978	524.410	14.16	0.17	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.81133		72.28493		9.75969	72.61954		12.88	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			185.36535		185.36535		185.25376	185.25376			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			186.54483		186.54483		186.43081	186.43081			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			190.23256		190.23256		190.11918	190.11918			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			147.94916		147.94916		148.05995	148.05995			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			150.80587		150.80587		150.91857	150.91857			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			151.72691		151.72691		151.84420	151.84420			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			9.47243		84.39161		9.39837	84.87813		10.46	0.00	90,889,763.97	1,077	60,556.00
R213	On 02/11/2017	Bond Future			9.52737		82.45258		9.45091	82.94831		10.99	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.58246		84.05259		9.50338	84.55837		10.61	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			9.82214		72.54409		9.77341	72.87813		13.23	0.00	0.00	0	37,026.00
R214	On 02/11/2017	Bond Future			9.87588		70.63240		9.82576	70.97279		14.17	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.92966		72.00307		9.87802	72.35046		13.59	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

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
RAIN	On 18/09/2017	Foreign Exchange Future	23,509.10000		23,509.10000	23,177.64000	23,177.64000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.84430		9.84430	9.70650	9.70650			14.70	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.68980		3.68980	3.68510	3.68510			14.62	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.61960		3.61960	3.61660	3.61660			14.97	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.45880		1.45880	1.42430	1.42430				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.43410		1.43410	1.40070	1.40070				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.41580		1.41580	1.38040	1.38040				0.00	0.00	0	0.00
Total for Derivatives :												3,551,383,001.56	274,256	3 853 912.00
Grand Total:												3,551,383,001.56	274,256	3 853 912.00