



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 22/03/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 27/03/2017	Any day expiry	12.59890	12.59890		12.67700	12.67700		12.53	0.00	0.00	0	0.00
\$ / R	On 27/03/2017	Any day expiry	13.12	Call	4.15750	0.00416	7.94770	0.00795	4.158	19.26	0.04	0	20,000.00
\$ / R	On 29/03/2017	Any day expiry	12.60340		12.60340	12.68160	12.68160		12.50	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	897.99270	0.89799	821.29460	0.82129	897.993	21.51	0.99	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	0.07570	0.00008	0.04550	0.00005	0.076	43.26	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry	12.60790		12.60790	12.68560	12.68560		12.89	0.00	0.00	0	6,529.00
\$ / R	On 03/04/2017	Any day expiry	12.61430		12.61430	12.69150	12.69150		12.58	0.00	0.00	0	0.00
\$ / R	On 03/04/2017	Any day expiry	13.08	Put	484.15290	0.48415	417.20840	0.41721	484.153	15.90	0.89	0	15,400.00
\$ / R	On 03/04/2017	Any day expiry	13.23	Call	10.33460	0.01033	16.40240	0.01640	10.335	16.94	0.06	0	15,400.00
\$ / R	On 10/04/2017	Any day expiry	12.62910		12.62910	12.70540	12.70540		12.79	0.00	0.00	0	0.00
\$ / R	On 10/04/2017	Any day expiry	13.25	Call	16.66560	0.01667	24.99850	0.02500	16.666	15.12	0.08	0	1,850.00
\$ / R	On 10/04/2017	Any day expiry	13.50	Call	7.98400	0.00798	11.39230	0.01139	7.984	16.68	0.04	0	1,000.00
\$ / R	On 10/04/2017	Any day expiry	13.75	Call	4.13970	0.00414	5.91100	0.00591	4.140	18.24	0.02	0	2,100.00
\$ / R	On 10/04/2017	Any day expiry	14.00	Call	2.26480	0.00226	3.27230	0.00327	2.265	19.73	0.01	0	1,000.00
\$ / R	On 11/04/2017	Any day expiry	12.63120		12.63120	12.70740	12.70740		13.07	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry	12.63330		12.63330	12.70940	12.70940		13.10	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	6.44000	0.00644	9.33740	0.00934	6.440	17.37	0.03	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	4.61780	0.00462	6.66230	0.00666	4.618	17.96	0.02	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	1,319.66840	1.31967	1,244.80380	1.24480	1,319.668	18.83	0.99	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	0.02720	0.00003	0.10770	0.00011	0.027	33.35	0.00	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			12.63540	12.63540	12.71130	12.71130		13.16	0.00	0.00	0	722.00
\$ / R	On 13/04/2017	Any day expiry	13.50	Call	11.61700	0.01162	16.47280	0.01647	11.617	16.58	0.05	0.00	0	20,000.00
\$ / R	On 18/04/2017	Any day expiry			12.64600	12.64600	12.72130	12.72130		12.96	0.00	0.00	0	1,450.00
\$ / R	On 20/04/2017	Any day expiry			12.65030	12.65030	12.72520	12.72520		13.05	0.00	0.00	0	0.00
\$ / R	On 20/04/2017	Any day expiry	12.86	Put	321.56780	0.32157	270.76540	0.27077	321.568	13.90	0.66	0.00	0	30,000.00
\$ / R	On 21/04/2017	Any day expiry			12.65240	12.65240	12.72720	12.72720		13.15	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			12.66080	12.66080	12.73530	12.73530		13.20	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	869.97150	0.86997	803.13750	0.80314	869.971	16.38	0.90	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	1,154.52090	1.15452	1,084.00180	1.08400	1,154.521	17.37	0.95	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	1,446.48310	1.44648	1,374.40830	1.37441	1,446.483	18.14	0.97	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	0.64840	0.00065	0.85520	0.00086	0.648	20.30	0.00	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	0.60400	0.00060	0.58930	0.00059	0.604	24.39	0.00	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	0.54880	0.00055	0.81250	0.00081	0.549	30.25	0.00	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			12.66730	12.66730	12.74170	12.74170		13.36	0.00	0.00	0	2,057.00
\$ / R	On 02/05/2017	Any day expiry			12.67580	12.67580	12.72180	12.72180		13.50	0.00	0.00	0	0.00
\$ / R	On 02/05/2017	Any day expiry	12.72	Put	253.14120	0.25314	0.00000	0.00000	253.141	13.57	0.52	398,065,122.00	60,000	30,000.00
\$ / R	On 04/05/2017	Any day expiry			12.68010	12.68010	12.75450	12.75450		13.60	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	36.75780	0.03676	43.95900	0.04396	36.758	16.88	0.11	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			12.69500	12.69500	12.76950	12.76950		13.73	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			12.72700	12.72700	12.80150	12.80150		13.91	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	872.19380	0.87219	810.59530	0.81060	872.194	16.39	0.79	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	2.94290	0.00294	3.43390	0.00343	2.943	21.83	0.01	0.00	0	60.00
\$ / R	On 31/05/2017	Any day expiry			12.73750	12.73750	12.81200	12.81200		14.00	0.00	0.00	0	40.00
\$ / R	On 19/06/2017	Foreign Exchange Future			12.77720	12.77720	12.85220	12.85220		14.12	0.00	696,178,519.20	54,486	505,310.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	69.86710	0.06987	0.00000	0.00000	69.867	13.05	0.16	302,307.39	150	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	129.06980	0.12907	107.75150	0.10775	129.070	13.28	0.25	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	415.08120	0.41508	455.25460	0.45525	415.081	13.89	0.57	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	318.31580	0.31832	281.49590	0.28150	318.316	13.98	0.46	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	367.08390	0.36708	327.34890	0.32735	367.084	14.12	0.50	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	428.91970	0.42892	384.24710	0.38425	428.920	14.40	0.54	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	494.88940	0.49489	447.09340	0.44709	494.889	14.69	0.58	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	272.08940	0.27209	299.29340	0.29929	272.089	14.69	0.42	0.00	0	2,378.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.13	Put	586.24270	0.58624	534.76020	0.53476	586.243	15.07	0.63	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	182.55380	0.18255	200.99350	0.20099	182.554	15.67	0.30	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	172.26190	0.17226	189.64320	0.18964	172.262	15.82	0.29	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	160.72710	0.16073	176.91400	0.17691	160.727	15.99	0.27	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	151.45880	0.15146	167.00440	0.16700	151.459	16.12	0.26	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	1,033.88000	1.03388	971.39930	0.97140	1,033.880	16.61	0.79	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	119.67430	0.11967	132.05200	0.13205	119.674	16.63	0.21	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	106.54500	0.10655	117.58960	0.11759	106.545	16.89	0.19	0.00	0	1,500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	1,155.71950		1.15572		1,091.39280	1.09139	1,155.719	16.97	0.82	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	1,191.09500		1.19109		1,126.29400	1.12629	1,191.095	17.07	0.82	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,307.57880		1.30758		1,241.38490	1.24138	1,307.579	17.41	0.85	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	84.77880		0.08478		93.58490	0.09358	84.779	17.41	0.15	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,407.68440		1.40768		1,340.53920	1.34054	1,407.684	17.69	0.86	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,425.89400		1.42589		1,358.72160	1.35872	1,425.894	17.73	0.87	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,471.61490		1.47161		1,404.09430	1.40409	1,471.615	17.83	0.87	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,517.59980		1.51760		1,449.56180	1.44956	1,517.600	17.94	0.88	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	62.51040		0.06251		69.17770	0.06918	62.510	18.00	0.12	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,610.29770		1.61030		1,541.31860	1.54132	1,610.298	18.14	0.89	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	47.03130		0.04703		51.70590	0.05171	47.031	18.49	0.09	0.00	0	42,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	2,142.85510		2.14286		2,070.38370	2.07038	2,142.855	19.29	0.94	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	22.56280		0.02256		24.18720	0.02419	22.563	19.83	0.05	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	16.90000		0.01690		18.31480	0.01831	16.900	20.26	0.03	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,737.32180		2.73732		2,663.77320	2.66377	2,737.322	20.30	0.97	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	9.43780		0.00944		10.88600	0.01089	9.438	20.42	0.02	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	3,012.23780		3.01224		2,938.68600	2.93869	3,012.238	20.42	0.98	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	8.46240		0.00846		9.89120	0.00989	8.462	20.46	0.02	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	8.33120		0.00833		9.75670	0.00976	8.331	20.46	0.02	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	6.68780		0.00669		8.05660	0.00806	6.688	20.52	0.02	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	5.70990		0.00571		7.02820	0.00703	5.710	20.57	0.01	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	4.87050		0.00487		6.13250	0.00613	4.871	20.61	0.01	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	4.42570		0.00443		5.65170	0.00565	4.426	20.64	0.01	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	2.03830		0.00204		2.95960	0.00296	2.038	20.81	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.12700		0.00013		0.21200	0.00021	0.127	20.81	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.04440		0.00004		0.07810	0.00008	0.044	20.81	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00430		0.00000		0.00850	0.00001	0.004	20.81	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			12.79610		12.79610		12.87130	12.87130		14.18	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	875.92510		0.87593		817.48860	0.81749	875.925	16.07	0.73	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	5.90660		0.00591		7.42780	0.00743	5.907	20.20	0.01	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			12.80030		12.80030		12.87560	12.87560		14.20	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			12.82570		12.82570		12.90120	12.90120		14.23	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	1,253.57690		1.25358		1,189.95820	1.18996	1,253.577	17.05	0.80	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.40770		0.00041		0.60310	0.00060	0.408	19.55	0.00	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			12.84480		12.84480		12.92040	12.92040		14.37	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			12.85320		12.85320		12.92900	12.92900		14.36	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	655.84310		0.65584		606.00610	0.60601	655.843	15.19	0.60	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	109.72680		0.10973		120.00920	0.12001	109.727	17.66	0.16	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			12.85750		12.85750		12.93320	12.93320		14.37	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	879.47130		0.87947		823.85630	0.82386	879.471	15.91	0.68	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	7.95610		0.00796		9.74790	0.00975	7.956	19.30	0.02	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			12.86590		12.86590		12.94180	12.94180		14.36	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry			12.88920		12.88920		12.96530	12.96530		14.49	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			12.92730		12.92730		13.00370	13.00370		14.47	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 29/08/2017	Any day expiry	13.50	Put	882.01370	0.88201	828.82930	0.82883	882.014	15.73	0.64	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	23.76970	0.02377	24.85890	0.02486	23.770	21.19	0.03	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			12.96960	12.96960	13.04650	13.04650		14.55	0.00	7,522,368.00	580	25,546.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	133.19260	0.13319	116.65830	0.11666	133.193	13.34	0.19	0.00	0	7,602.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	436.35720	0.43636	400.26350	0.40026	436.357	14.32	0.43	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	517.53230	0.51753	553.20600	0.55321	517.532	14.65	0.51	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	547.93230	0.54793	506.70600	0.50671	547.932	14.65	0.49	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	635.11840	0.63512	590.01540	0.59002	635.118	14.93	0.53	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	811.13610	0.81114	760.83630	0.76084	811.136	15.45	0.60	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	352.81230	0.35281	377.62240	0.37762	352.812	15.65	0.38	0.00	0	5,480.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	1,080.58900	1.08059	1,024.23210	1.02423	1,080.589	16.17	0.68	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	210.75800	0.21076	225.65040	0.22565	210.758	17.06	0.24	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,458.19390	1.45819	1,395.97240	1.39597	1,458.194	17.10	0.76	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,543.11440	1.54311	1,480.84360	1.48084	1,543.114	17.27	0.78	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,672.10490	1.67210	1,608.70340	1.60870	1,672.105	17.50	0.80	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	167.80640	0.16781	181.01090	0.18101	167.806	17.54	0.20	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	57.88710	0.05789	62.27590	0.06228	57.887	19.85	0.08	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	45.23010	0.04523	48.59910	0.04860	45.230	20.49	0.06	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	35.87800	0.03588	38.49410	0.03849	35.878	21.13	0.05	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	30.19580	0.03020	33.76910	0.03377	30.196	21.21	0.04	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	29.32880	0.02933	32.81440	0.03281	29.329	21.21	0.04	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	11.07800	0.01108	12.57890	0.01258	11.078	21.21	0.02	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			12.98860	12.98860	13.06570	13.06570		14.67	0.00	0.00	0	415.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	885.27250	0.88527	833.41250	0.83341	885.273	15.66	0.61	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	31.81970	0.03182	36.02130	0.03602	31.820	21.27	0.04	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			12.99060	12.99060	13.06780	13.06780		14.68	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.04270	13.04270	13.12030	13.12030		14.87	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.05100	13.05100	13.12870	13.12870		14.90	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	893.55240	0.89355	841.98030	0.84198	893.552	15.72	0.59	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	40.65810	0.04066	44.79940	0.04480	40.658	21.45	0.05	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.08630	13.08630	13.16440	13.16440		15.02	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.11750	13.11750	13.19590	13.19590		15.06	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	900.32830	0.90033	848.82750	0.84883	900.328	15.74	0.56	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	49.90750	0.04991	53.89410	0.05389	49.908	21.46	0.05	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.15920	13.15920	13.23790	13.23790		15.16	0.00	855,348.00	65	17,561.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	189.83210	0.18983	170.42050	0.17042	189.832	13.88	0.20	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	249.69110	0.24969	226.53730	0.22654	249.691	14.02	0.25	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	350.75510	0.35076	322.23440	0.32223	350.755	14.20	0.32	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	594.61320	0.59461	553.02510	0.55303	594.613	14.94	0.44	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	662.82990	0.66283	619.08560	0.61909	662.830	15.12	0.46	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	728.97380	0.72897	682.76410	0.68276	728.974	15.29	0.49	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	804.52990	0.80453	756.14270	0.75614	804.530	15.49	0.52	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,264.55050	1.26455	1,206.51870	1.20652	1,264.551	16.57	0.64	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	1,334.18800	1.33419	1,275.15760	1.27516	1,334.188	16.72	0.66	0.00	0	16,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	1,381.25930		1.38126		1,321.58900	1.32159	1,381.259	16.83	0.67	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,404.97670		1.40498		1,345.00140	1.34500	1,404.977	16.88	0.67	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,664.18740		1.66419		1,602.12360	1.60212	1,664.187	17.42	0.72	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,688.65700		1.68866		1,626.86580	1.62687	1,688.657	17.45	0.72	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	243.61090		0.24361		257.60910	0.25761	243.611	18.06	0.22	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	227.93540		0.22794		241.01500	0.24102	227.935	18.21	0.21	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	145.23200		0.14523		152.15960	0.15216	145.232	19.43	0.14	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	131.43810		0.13144		137.61430	0.13761	131.438	19.84	0.13	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	116.33040		0.11633		121.69310	0.12169	116.330	20.38	0.11	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	105.24130		0.10524		110.01030	0.11001	105.241	20.85	0.10	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	93.50510		0.09351		98.65110	0.09865	93.505	21.34	0.09	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	90.99800		0.09100		97.32570	0.09733	90.998	21.34	0.09	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	89.15830		0.08916		96.34950	0.09635	89.158	21.34	0.09	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	86.75850		0.08676		95.07470	0.09507	86.759	21.34	0.08	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	48.96530		0.04897		54.41430	0.05441	48.965	21.34	0.05	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.16750		13.16750		13.24630	13.24630		15.18	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	904.48610		0.90449		853.66130	0.85366	904.486	15.74	0.55	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	52.83700		0.05284		58.57800	0.05858	52.837	21.34	0.05	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.27490		13.27490		13.35570	13.35570		15.45	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.27890		13.27890		13.35980	13.35980		15.45	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.34360		13.34360		13.42570	13.42570		15.53	0.00	0.00	0	170.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	625.57530		0.62558		581.38060	0.58138	625.575	15.02	0.40	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	315.34950		0.31535		328.52700	0.32853	315.350	18.44	0.24	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.41990		13.41990		13.50350	13.50350		15.72	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,029.65860		2.02966		1,964.38990	1.96439	2,029.659	17.88	0.69	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	324.49520		0.32450		338.24800	0.33825	324.495	18.83	0.23	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.45300		13.45300		13.53720	13.53720		15.84	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.46120		13.46120		13.54560	13.54560		15.84	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.53160		13.53160		13.61730	13.61730		16.04	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,028.91240		1.02891		978.30130	0.97830	1,028.912	16.15	0.48	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			13.64750		13.64750		13.73540	13.73540		16.25	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.71990		13.71990		13.80920	13.80920		16.34	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			13.83790		13.83790		13.92940	13.92940		16.54	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.90200		13.90200		13.99470	13.99470		16.60	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.02820		14.02820		14.12340	14.12340		16.71	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.09650		14.09650		14.19290	14.19290		16.80	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			12.77720		12.77720		12.85220	12.85220		14.12	0.00	0.00	0	551.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			12.96960		12.96960		13.04650	13.04650		14.55	0.00	0.00	0	7.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.15920		13.15920		13.23790	13.23790		15.16	0.00	0.00	0	4.00
£ / R	On 31/03/2017	Any day expiry			15.69480		15.69480		15.71790	15.71790		13.75	0.00	0.00	0	270.00
£ / R	On 13/04/2017	Any day expiry			15.73740		15.73740		15.75710	15.75710		13.81	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			15.77350		15.77350		15.79130	15.79130		13.78	0.00	0.00	0	204.00

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 28/04/2017	Any day expiry			15.78270		15.78270		15.80040	15.80040		14.08	0.00	0.00	0	97.00
£ / R	On 19/06/2017	Foreign Exchange Future			15.93930		15.93930		15.95760	15.95760		14.77	0.00	7,571,167.50	475	58,601.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.22080		16.22080		16.24200	16.24200		15.21	0.00	0.00	0	1,776.00
£ / R	On 18/12/2017	Foreign Exchange Future			16.50380		16.50380		16.52790	16.52790		14.86	0.00	0.00	0	8,202.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11558		0.11558		0.11444	0.11444		16.11	0.00	0.00	0	3,804.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11784		0.11784		0.11670	0.11670		14.27	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12016		0.12016		0.11903	0.11903		12.81	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			13.64570		13.64570		13.65090	13.65090		12.01	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry			13.68730		13.68730		13.68930	13.68930		12.01	0.00	0.00	0	45.00
€ / R	On 28/04/2017	Any day expiry			13.70800		13.70800		13.70970	13.70970		11.65	0.00	0.00	0	5.00
€ / R	On 19/06/2017	Foreign Exchange Future			13.88350		13.88350		13.88490	13.88490		13.04	0.00	166,602.00	12	94,006.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.15970		14.15970		14.16360	14.16360		13.58	0.00	0.00	0	7,347.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.43890		14.43890		14.44560	14.44560		14.19	0.00	0.00	0	1,495.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	472.18170		0.47218	466.79770	0.46680	472.182	13.69	0.37	0.00	0	18,000.00	
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	238.86150		0.23886	235.57870	0.23558	238.862	16.95	0.21	0.00	0	18,000.00	
€ / R	On 19/03/2018	Foreign Exchange Future			14.72310		14.72310		14.73420	14.73420		14.48	0.00	9,628,907.40	654	654.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.96438		94.96438		95.66610	95.66610			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.95756		91.95756		92.68914	92.68914			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.69089		90.69089		91.43288	91.43288			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.82245		92.82245		93.55714	93.55714			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.56682		96.56682		97.28197	97.28197			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.12323		95.12323		95.84417	95.84417			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.15513		97.15513		97.87537	97.87537			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.60708		99.60708		99.60708	99.60708			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.59410		99.59410		99.59851	99.59851			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.77366		99.77366		99.79453	99.79453			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.71018		99.71018		99.73705	99.73705			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.86400		99.86400		99.91113	99.91113			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.80246		99.80246		99.82078	99.82078			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			98.99065		98.99065		99.02028	99.02028			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.55172		98.55172		98.59685	98.59685			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.49506		98.49506		98.56462	98.56462			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.88000		98.88000		98.97000	98.97000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.25949		99.25949		99.39134	99.39134			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.64228		99.64228		99.81905	99.81905			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.26482		96.26482		96.61934	96.61934			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.49511		95.49511		95.88125	95.88125			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.69001		94.69001		95.11034	95.11034			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 21/09/2021	Interest Rate Swap	94.85378		94.85378		95.31772	95.31772			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.02430		97.02430		97.52119	97.52119			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.14646		97.14646		97.67125	97.67125			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.32434		98.32434		98.87938	98.87938			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	537.38600		537.38600		535.21900	535.21900			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	547.65600		547.65600		545.44900	545.44900			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	558.41900		558.41900		556.17700	556.17700			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	625.87300		625.87300		622.01500	622.01500			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	637.83400		637.83400		633.90400	633.90400			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	650.36800		650.36800		646.37200	646.37200			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	570.91700		570.91700		567.59100	567.59100			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	581.82700		581.82700		578.44000	578.44000			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	593.26100		593.26100		589.81800	589.81800			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.78690		9.78690		9.91300	9.91300		10.65	0.00	35,849,414.70	3,663	23,184.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.91950		9.91950		10.04860	10.04860		10.98	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.05150		10.05150		10.18380	10.18380		11.27	0.00	0.00	0	4,400.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.56560		9.56560		9.63750	9.63750		11.82	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.72370		9.72370		9.79780	9.79780		12.26	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	9.88190		9.88190		9.95840	9.95840		12.45	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	12.98990		12.98990		12.96680	12.96680		13.65	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.26560		13.26560		13.24320	13.24320		14.18	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.54600		13.54600		13.52540	13.52540		14.97	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.84830		1.84830		1.85180	1.85180		13.20	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.86380		1.86380		1.86680	1.86680		13.55	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.87770		1.87770		1.88050	1.88050		13.87	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.84060		1.84060		1.84440	1.84440		13.89	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.87400		1.87400		1.87480	1.87480		13.19	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

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
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.08714	80.58528		10.15537	80.13030				0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.15417	82.12532		10.22454	81.66203				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.21978	79.94657		10.29222	79.47559				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.21789	84.90249		10.28624	84.37239				0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.28338	86.52506		10.35380	85.98521				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.34636	83.96369		10.41880	83.41478				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/05/2017	GOVI	568.75200	568.75200		565.38600	565.38600				0.00	11,375,040.00	2	398.00
GOVI	On 03/08/2017	GOVI	579.62100	579.62100		576.19300	576.19300				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	591.01200	591.01200		587.52600	587.52600				0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.64780	1.64780		1.65780	1.65780			13.86	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.67460	1.67460		1.68450	1.68450			13.93	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.70020	1.70020		1.71010	1.71010			14.78	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.34498	129.34498		129.35286	129.35286				0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future	130.49516	130.49516		130.50459	130.50459				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.08982	133.08982		133.10096	133.10096				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 04/05/2017	Bond Future	100.74016	100.74016		100.74590	100.74590				0.00	0.00	0	2,272.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future	106.79155	106.79155		106.50717	106.50717				0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	108.85190	108.85190		108.56314	108.56314				0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	109.92591	109.92591		109.63266	109.63266				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/05/2017	Bond Future	133.82697	133.82697		133.83534	133.83534				0.00	0.00	0	20,553.00
I2038	On 03/08/2017	Bond Future	134.89538	134.89538		134.90530	134.90530				0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	137.57750	137.57750		137.58924	137.58924				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



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
I2046	On 04/05/2017	Bond Future		131.87519	131.87519		131.88287	131.88287			0.00	0.00	0	20,133.00
I2046	On 03/08/2017	Bond Future		134.41940	134.41940		134.42874	134.42874			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		135.48776	135.48776		135.49884	135.49884			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future		142.38338	142.38338		142.39189	142.39189			0.00	0.00	0	24,054.00
I2050	On 03/08/2017	Bond Future		143.45185	143.45185		143.46203	143.46203			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		146.30394	146.30394		146.31587	146.31587			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/05/2017	Index Future		252.06100	252.06100		252.02000	252.02000			0.00	2,520,610.00	1	925.00
IGOV	On 03/08/2017	Index Future		256.92400	256.92400		256.88500	256.88500			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		262.03200	262.03200		261.99500	261.99500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.31000	92.69000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.25000	92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.34000	92.66000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.34000	92.66000		7.34000	92.66000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12220	0.12220		0.12260	0.12260			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12190	0.12190		0.12110	0.12110			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12190	0.12190		0.12230	0.12230			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		8.99020	8.99020		9.03230	9.03230		11.08	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.10710	9.10710		9.15120	9.15120		11.44	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.22280	9.22280		9.26900	9.26900		12.02	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.24960	1.24960		1.24890	1.24890			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.26310	1.26310		1.26280	1.26280			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.27830	1.27830		1.27520	1.27520			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.24750	1.24750		1.24160	1.24160			0.00	0.00	0	4,138.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.25070	1.25070		1.24490	1.24490			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future		1.25420	1.25420		1.24850	1.24850			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.08660		1.08660		1.08040	1.08040			0.00	16,299.00	15	45,375.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.09180		1.09180		1.08560	1.08560			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.09730		1.09730		1.09120	1.09120			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.35427		117.98500		8.45726	117.25481		7.96	0.00	707,674,030.00	5,998	112,641.00
R186	On 04/05/2017	Bond Future	8.44	Call	1,606.16000		1.60616		1,255.87000	1.25587	1,606.160	7.94	0.58	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	2,851.86000		2.85186		2,340.10000	2.34010	2,851.860	8.08	0.78	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	167.66000		0.16766		278.72000	0.27872	167.660	8.22	0.10	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	160.81000		0.16081		268.46000	0.26846	160.810	8.23	0.10	0.00	0	5,209.00
R186	On 04/05/2017	Bond Future	9.20	Put	52.56000		0.05256		97.88000	0.09788	52.560	8.38	0.04	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.37911		114.93688		8.48625	114.19320		8.22	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,048.03000		1.04803		1,297.47000	1.29747	1,048.030	8.43	0.28	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	404.96000		0.40496		527.53000	0.52753	404.960	8.74	0.13	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	297.05000		0.29705		393.17000	0.39317	297.050	8.83	0.10	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.39531		117.19604		8.50659	116.43974		8.06	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/05/2017	Bond Future			301.06795		301.06795		301.08713	301.08713			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			299.92404		299.92404		299.94657	299.94657			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			305.88742		305.88742		305.91425	305.91425			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/05/2017	Bond Future			247.81607		247.81607		247.83099	247.83099			0.00	0.00	0	33,757.00
R202	On 03/08/2017	Bond Future			248.90438		248.90438		248.92210	248.92210			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			253.85343		253.85343		253.87432	253.87432			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			7.90579		100.74184		8.00877	100.27266		5.70	0.00	690,182,345.84	6,851	19,183.00
R2023	On 03/08/2017	Bond Future			7.91144		102.66708		8.02004	102.18934		5.52	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			7.91045		100.75313		8.02490	100.26773		4.98	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			7.09900		101.57648		7.13412	101.56419		0.28	0.00	0.00	0	31,101.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			8.74290		96.50629		8.84069	95.79654			0.00	49,121,701.61	509	32,136.00
R2030	On 03/08/2017	Bond Future			8.77765		94.34389		8.87871	93.62093			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			8.80172		96.19834		8.90586	95.46288			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

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
R2032	On 04/05/2017	Bond Future		8.88208	95.69827		8.97973	94.93410		11.66	0.00	24,881,550.20	260	22,637.00
R2032	On 03/08/2017	Bond Future		8.91563	97.52706		9.01627	96.74872		11.59	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		8.94450	95.28508		9.04810	94.49302		11.48	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.06286	100.01975		9.13510	99.39772			0.00	0.00	0	8,250.00
R2035	On 03/08/2017	Bond Future		9.09841	101.93111		9.17276	101.29764			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.13169	99.43205		9.20807	98.78782			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.14514	96.43160		9.21754	95.80834		13.25	0.00	0.00	0	52,467.00
R2037	On 03/08/2017	Bond Future		9.18532	94.01728		9.25982	93.38254		13.80	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.21624	95.86536		9.29265	95.21985		13.78	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.29949	104.09314		7.35201	104.01373		1.22	0.00	0.00	0	27,359.00
R204	On 03/08/2017	Bond Future		7.21454	102.04212		7.27686	101.96162		1.23	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.03514	104.04777		7.11027	103.96750		0.80	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.15962	100.89637		9.22689	100.26872		13.96	0.00	0.00	0	9,680.00
R2040	On 03/08/2017	Bond Future		9.19876	98.31693		9.26793	97.67775		14.55	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.22889	100.24954		9.29978	99.59952		14.53	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.19416	97.95053		9.26137	97.31369		14.71	0.00	0.00	0	22,991.00
R2044	On 03/08/2017	Bond Future		9.23238	95.44010		9.30144	94.79148		15.35	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.26194	97.31613		9.33266	96.65645		15.36	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.17657	97.28578		9.23849	96.68080		15.35	0.00	0.00	0	72,762.00
R2048	On 03/08/2017	Bond Future		9.20963	99.14501		9.27317	98.52885		15.32	0.00	0.00	0	170.00
R2048	On 02/11/2017	Bond Future		9.24063	96.65447		9.30569	96.02790		15.34	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/05/2017	Bond Future		7.38796	101.93727		7.48728	101.69997		2.17	0.00	0.00	0	76,168.00
R207	On 03/08/2017	Bond Future		7.35186	100.24208		7.46223	100.00067		2.19	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19 Call	1,878.35000	1.87835		1,667.25000	1.66725	1,878.350	2.32	0.90	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.26912	102.21241		7.39206	101.96803		1.79	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			7.53210		98.11148		7.63034	97.79091		3.53	0.00	0.00	0	23,301.00
R208	On 03/08/2017	Bond Future			7.51443		99.98641		7.62013	99.66014		3.51	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.47718		98.54881		7.59102	98.21787		2.96	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.05163		75.51424		9.11866	75.03077		13.68	0.00	5,437,025.28	72	62,480.00
R209	On 04/05/2017	Bond Future	8.93	Call	1,017.83000		1.01783		861.10000	0.86110	1,017.830	13.64	0.41	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	651.87000		0.65187		819.95000	0.81995	651.870	14.00	0.28	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	239.52000		0.23952		321.60000	0.32160	239.520	14.29	0.13	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.08457		76.95737		9.15338	76.46495		13.66	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.11348		75.31928		9.18399	74.81843		13.71	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future			186.94269		186.94269		186.95400	186.95400			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			190.54937		190.54937		190.56303	190.56303			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			191.90613		191.90613		191.92231	191.92231			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/05/2017	Bond Future			149.42834		149.42834		149.23595	149.23595			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			150.26145		150.26145		150.06694	150.06694			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.24916		153.24916		153.05260	153.05260			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			8.78515		87.19213		8.87754	86.53731		11.31	0.00	0.00	0	44,651.00
R213	On 03/08/2017	Bond Future			8.81453		88.85843		8.90973	88.19144		11.27	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			8.84139		87.05359		8.93934	86.37503		11.22	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.11591		75.95924		9.18283	75.44881		14.59	0.00	0.00	0	34,975.00
R214	On 03/08/2017	Bond Future			9.14752		77.41081		9.21615	76.89097		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
R214	On 02/11/2017	Bond Future	9.17704		75.63470		9.24730	75.10588		14.61	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	21,613.75000	21,613.75000		21,626.54000	21,626.54000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.14540		9.14540		9.20590	9.20590		11.45	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.45470		3.45470		3.45500	3.45500		15.39	0.00	0.00	0	19,800.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29660		1.29660		1.29960	1.29960			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.27740		1.27740		1.28030	1.28030			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.25690		1.25690		1.26020	1.26020			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,647,348,358.12</b>	<b>133,793</b>	<b>2,922,434.00</b>
<b>Grand Total:</b>												<b>2,647,348,358.12</b>	<b>133,793</b>	<b>2,922,434.00</b>