



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: 16/05/2017

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 17/05/2017	Any day expiry	13.09740	13.09740		13.18480	13.18480		21.00	0.00	0.00	0	0.00
\$ / R	On 17/05/2017	Any day expiry	13.05	Put	39.61790	0.03962	17.20840	0.01721	39.618	22.12	0.37	0	100.00
\$ / R	On 17/05/2017	Any day expiry	13.45	Put	357.29900	0.35730	272.13310	0.27213	357.299	31.16	0.95	0	100.00
\$ / R	On 18/05/2017	Any day expiry			13.09740	13.09740	13.18480	13.18480		18.04	0.00	0	20,000.00
\$ / R	On 18/05/2017	Any day expiry	13.53	Put	441.83350	0.44183	353.21110	0.35321	441.833	29.87	0.93	0	20,000.00
\$ / R	On 19/05/2017	Any day expiry			13.09740	13.09740	13.18710	13.18710		16.95	0.00	0	1,159.00
\$ / R	On 26/05/2017	Any day expiry			13.11340	13.11340	13.20320	13.20320		15.29	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	417.10030	0.41710	342.65310	0.34265	417.100	17.23	0.84	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	0.07060	0.00007	0.05800	0.00006	0.071	34.95	0.00	0	60.00
\$ / R	On 30/05/2017	Any day expiry			13.12250	13.12250	13.21220	13.21220		14.90	0.00	0	1,391.00
\$ / R	On 31/05/2017	Any day expiry			13.12470	13.12470	13.21450	13.21450		14.99	0.00	0	1,200.00
\$ / R	On 07/06/2017	Any day expiry			13.14060	13.14060	13.23030	13.23030		15.12	0.00	0	0.00
\$ / R	On 09/06/2017	Any day expiry			13.14520	13.14520	13.23480	13.23480		15.21	0.00	0	0.00
\$ / R	On 09/06/2017	Any day expiry	13.00	Put	134.74220	0.13474	105.84750	0.10585	134.742	14.88	0.38	0	20,000.00
\$ / R	On 12/06/2017	Any day expiry			13.15200	13.15200	13.24160	13.24160		15.00	0.00	0	0.00
\$ / R	On 12/06/2017	Any day expiry	13.20	Put	241.59990	0.24160	195.80890	0.19581	241.600	15.16	0.53	0	150.00

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			13.16790		13.16790		13.25750	13.25750		15.04	0.00	729,277,805.70	55,383	862,098.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	5.11760		0.00512		4.11860	0.00412	5.118	17.85	0.02	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	9.15740		0.00916		7.36160	0.00736	9.157	16.87	0.03	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	11.79640		0.01180		9.62940	0.00963	11.796	16.39	0.04	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	17.30390		0.01730		14.40560	0.01441	17.304	15.66	0.06	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	19.67640		0.01968		16.47340	0.01647	19.676	15.41	0.07	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	32.98850		0.03299		28.11070	0.02811	32.988	14.44	0.11	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	575.38690		0.57539		651.59480	0.65159	575.387	14.58	0.82	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	70.39210		0.07039		54.47080	0.05447	70.392	14.64	0.21	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	490.56030		0.49056		561.94170	0.56194	490.560	14.68	0.77	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	93.52220		0.09352		73.34650	0.07335	93.522	14.72	0.26	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	124.96600		0.12497		99.48930	0.09949	124.966	14.81	0.32	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	379.91670		0.37992		442.91730	0.44292	379.917	14.83	0.67	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	330.74200		0.33074		389.08950	0.38909	330.742	14.90	0.62	0.00	0	1,578.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	162.84200		0.16284		131.58950	0.13159	162.842	14.90	0.38	0.00	0	88,455.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	289.99420		0.28999		240.02190	0.24002	289.994	15.35	0.54	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	200.22360		0.20022		238.78970	0.23879	200.224	15.41	0.44	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	321.26830		0.32127		268.67780	0.26868	321.268	15.50	0.57	0.00	0	1,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	175.25220		0.17525		210.24620	0.21025	175.252	15.62	0.40	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	159.12090		0.15912		191.69980	0.19170	159.121	15.77	0.37	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	141.51410		0.14151		171.35700	0.17136	141.514	15.95	0.34	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Put	460.30500		0.46031		398.40090	0.39840	460.305	16.10	0.69	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	128.20500		0.12820		155.90090	0.15590	128.205	16.10	0.31	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	609.58040		0.60958		540.63300	0.54063	609.580	16.68	0.77	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	85.71800		0.08572		106.04610	0.10605	85.718	16.71	0.23	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	69.86040		0.06986		87.19700	0.08720	69.860	17.01	0.19	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	727.53600		0.72754		654.70440	0.65470	727.536	17.08	0.82	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	762.04090		0.76204		688.48130	0.68848	762.041	17.17	0.83	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	44.91390		0.04491		58.23390	0.05823	44.914	17.46	0.13	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	877.01390		0.87701		800.73390	0.80073	877.014	17.46	0.87	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	41.05820		0.04106		53.58220	0.05358	41.058	17.55	0.12	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	977.15890		0.97716		898.79410	0.89879	977.159	17.70	0.89	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	995.60510		0.99561		916.89590	0.91690	995.605	17.75	0.90	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,042.00610		1.04201		962.47770	0.96248	1,042.006	17.86	0.91	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,088.78230		1.08878		1,008.49330	1.00849	1,088.782	17.97	0.92	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	25.48930		0.02549		34.51210	0.03451	25.489	18.02	0.08	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	24.91250		0.02491		33.79470	0.03379	24.913	18.04	0.08	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,183.31710		1.18332		1,101.66940	1.10167	1,183.317	18.20	0.93	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	18.06040		0.01806		25.17750	0.02518	18.060	18.35	0.06	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	14.54700		0.01455		20.40950	0.02041	14.547	18.63	0.05	0.00	0	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	8.88430		0.00888		12.24520	0.01225	8.884	19.45	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,728.90330		1.72890		1,641.78080	1.64178	1,728.903	19.91	0.98	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	5.54420		0.00554		7.48960	0.00749	5.544	20.28	0.02	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	4.62160		0.00462		6.18040	0.00618	4.622	20.60	0.02	0.00	0	1,000.00

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 19/06/2017	Foreign Exchange Future	15.15	Call	4.22560	0.00423	5.62030	0.00562	4.226	20.77	0.01	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	2.74110	0.00274	3.53450	0.00353	2.741	21.59	0.01	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,334.42170	2.33442	2,245.45230	2.24545	2,334.422	21.92	0.99	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	2.32170	0.00232	2.95230	0.00295	2.322	21.92	0.01	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	1.49030	0.00149	1.81510	0.00182	1.490	22.84	0.01	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,613.59030	2.61359	2,524.31510	2.52432	2,613.590	22.84	0.99	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	1.44960	0.00145	1.61400	0.00161	1.450	23.27	0.01	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	1.45030	0.00145	1.58730	0.00159	1.450	23.34	0.01	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	1.46490	0.00146	1.48190	0.00148	1.465	24.33	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	1.47930	0.00148	1.48220	0.00148	1.479	25.05	0.00	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	1.49670	0.00150	1.48620	0.00149	1.497	25.76	0.00	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	1.50850	0.00151	1.49020	0.00149	1.508	26.19	0.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	1.63350	0.00163	1.55800	0.00156	1.633	29.53	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.21740	0.00022	0.28800	0.00029	0.217	32.17	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.07500	0.00008	0.10130	0.00010	0.075	32.17	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00690	0.00001	0.00980	0.00001	0.007	32.17	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.18780	13.18780	13.27750	13.27750		15.36	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	477.74570	0.47775	417.89580	0.41790	477.746	16.19	0.65	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	2.52910	0.00253	2.75550	0.00276	2.529	24.36	0.01	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.19220	13.19220	13.28190	13.28190		15.42	0.00	14,140,218.00	1,065	2,142.00
\$ / R	On 05/07/2017	Any day expiry			13.20330	13.20330	13.29310	13.29310		15.37	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	86.87210	0.08687	103.65490	0.10365	86.872	17.44	0.19	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			13.20770	13.20770	13.29750	13.29750		15.43	0.00	0.00	0	1,800.00
\$ / R	On 10/07/2017	Any day expiry			13.21440	13.21440	13.30420	13.30420		15.35	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	89.42490	0.08942	105.57420	0.10557	89.425	17.53	0.19	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.21880	13.21880	13.30870	13.30870		15.41	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	844.96710	0.84497	774.12300	0.77412	844.967	17.28	0.77	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	1.01370	0.00101	1.41280	0.00141	1.014	27.18	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.22320	13.22320	13.31310	13.31310		15.45	0.00	0.00	0	1,106.00
\$ / R	On 17/07/2017	Any day expiry			13.22980	13.22980	13.31980	13.31980		15.37	0.00	0.00	0	202.00
\$ / R	On 21/07/2017	Any day expiry			13.23870	13.23870	13.32870	13.32870		15.56	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.24760	13.24760	13.33750	13.33750		15.50	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	333.46580	0.33347	291.86100	0.29186	333.466	15.45	0.47	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	94.58390	0.09458	109.83280	0.10983	94.584	17.93	0.18	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.25200	13.25200	13.34200	13.34200		15.53	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	518.59070	0.51859	463.20030	0.46320	518.591	16.12	0.59	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	7.97400	0.00797	8.53140	0.00853	7.974	22.92	0.02	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.26090	13.26090	13.35080	13.35080		15.49	0.00	0.00	0	4,774.00
\$ / R	On 11/08/2017	Any day expiry			13.28520	13.28520	13.37520	13.37520		15.61	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.32480	13.32480	13.41490	13.41490		15.61	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	552.39240	0.55239	501.44020	0.50144	552.392	16.02	0.54	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	15.94320	0.01594	17.20580	0.01721	15.943	22.07	0.03	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.36850	13.36850	13.45890	13.45890		15.74	0.00	96,507,201.50	7,219	52,146.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	50.98000	0.05098	48.52800	0.04853	50.980	14.44	0.09	0.00	0	7,202.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	139.71520	0.13972	123.15770	0.12316	139.715	14.77	0.21	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	229.63030	0.22963	202.81740	0.20282	229.630	15.03	0.30	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	677.46450	0.67746	734.99450	0.73499	677.464	15.29	0.64	0.00	0	4,351.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	308.96450	0.30896	276.09450	0.27609	308.965	15.29	0.36	0.00	0	13,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	372.92810	0.37293	335.75460	0.33575	372.928	15.47	0.41	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	510.50390	0.51050	464.53510	0.46454	510.504	15.83	0.49	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	439.28490	0.43928	479.96280	0.47996	439.285	16.02	0.48	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Call	392.20600	0.39221	429.44980	0.42945	392.206	16.26	0.44	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	653.70600	0.65371	600.54980	0.60055	653.706	16.26	0.56	0.00	0	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	734.52320	0.73452	678.38770	0.67839	734.523	16.49	0.60	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	741.43320	0.74143	685.05750	0.68506	741.433	16.51	0.60	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	337.83310	0.33783	370.91280	0.37091	337.833	16.58	0.39	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	237.77110	0.23777	262.38940	0.26239	237.771	17.34	0.29	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,085.15760	1.08516	1,019.01820	1.01902	1,085.158	17.38	0.71	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,165.67920	1.16568	1,097.81670	1.09782	1,165.679	17.57	0.73	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	212.32540	0.21233	234.69920	0.23470	212.325	17.59	0.27	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,289.60150	1.28960	1,219.37480	1.21937	1,289.601	17.86	0.76	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	183.30330	0.18330	203.03510	0.20304	183.303	17.92	0.24	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	175.59450	0.17559	194.61030	0.19461	175.595	18.02	0.23	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	151.69320	0.15169	168.67230	0.16867	151.693	18.33	0.20	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	117.51990	0.11752	131.99940	0.13200	117.520	18.75	0.16	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	48.47500	0.04848	55.44300	0.05544	48.475	20.21	0.07	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	33.45900	0.03346	38.44700	0.03845	33.459	20.66	0.05	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	23.25210	0.02325	26.17350	0.02617	23.252	21.11	0.04	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	19.44380	0.01944	21.61950	0.02162	19.444	21.33	0.03	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	18.93280	0.01893	21.01050	0.02101	18.933	21.36	0.03	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	6.39820	0.00640	7.27350	0.00727	6.398	21.72	0.01	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.38820	13.38820	13.47860	13.47860		15.85	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	578.65940	0.57866	529.78770	0.52979	578.659	16.03	0.51	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	19.43640	0.01944	21.07830	0.02108	19.436	21.02	0.03	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.39040	13.39040	13.48080	13.48080		15.86	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.44510	13.44510	13.53580	13.53580		15.93	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.45380	13.45380	13.54460	13.54460		15.96	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	312.11600	0.31212	281.59150	0.28159	312.116	15.25	0.33	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	601.43770	0.60144	554.31140	0.55431	601.438	16.05	0.49	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	356.95750	0.35696	387.18310	0.38718	356.958	17.05	0.36	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	30.92530	0.03093	36.94150	0.03694	30.925	21.48	0.04	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.49100	13.49100	13.58190	13.58190		16.02	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.52370	13.52370	13.61480	13.61480		16.02	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	620.66280	0.62066	574.57220	0.57457	620.663	16.02	0.47	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	47.84970	0.04785	55.23120	0.05523	47.850	22.04	0.05	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.56710	13.56710	13.65860	13.65860		16.09	0.00	16,104,147.70	1,187	90,638.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	73.24010	0.07324	66.42670	0.06643	73.240	14.95	0.10	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	104.36780	0.10437	94.68740	0.09469	104.368	14.82	0.13	0.00	0	400.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	138.24500	0.13825	125.28460	0.12528	138.245	14.72	0.16	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	182.01970	0.18202	162.68470	0.16268	182.020	14.85	0.20	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	208.50570	0.20851	187.09590	0.18710	208.506	14.92	0.22	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	252.88650	0.25289	228.21920	0.22822	252.887	15.03	0.25	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	382.66560	0.38267	347.50760	0.34751	382.666	15.36	0.34	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	436.43200	0.43643	398.45610	0.39846	436.432	15.52	0.37	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	464.78740	0.46479	425.41190	0.42541	464.787	15.60	0.38	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	479.32620	0.47933	439.25520	0.43926	479.326	15.64	0.39	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	550.32610	0.55033	507.06320	0.50706	550.326	15.82	0.42	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	576.92030	0.57692	532.53560	0.53254	576.920	15.89	0.44	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	699.10240	0.69910	744.01720	0.74402	699.102	16.02	0.54	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	885.40470	0.88540	829.80640	0.82981	885.405	16.63	0.55	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	946.03120	0.94603	888.80090	0.88880	946.031	16.77	0.57	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,311.53310	1.31153	1,245.84220	1.24584	1,311.533	17.55	0.66	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	281.40690	0.28141	302.65660	0.30266	281.407	18.34	0.26	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	262.74940	0.26275	282.77160	0.28277	262.749	18.47	0.25	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	261.12070	0.26112	281.03180	0.28103	261.121	18.48	0.24	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	152.79740	0.15280	165.16510	0.16517	152.797	19.55	0.15	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	86.48660	0.08649	92.51270	0.09251	86.487	21.28	0.09	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	84.96110	0.08496	90.87140	0.09087	84.961	21.34	0.09	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	83.83970	0.08384	89.66570	0.08967	83.840	21.39	0.09	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	82.37830	0.08238	88.09330	0.08809	82.378	21.46	0.09	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	49.95270	0.04995	56.43980	0.05644	49.953	22.04	0.05	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.57580	13.57580	13.66730	13.66730		16.10	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	634.80440	0.63480	588.17560	0.58818	634.804	16.04	0.46	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	54.66480	0.05466	61.54930	0.06155	54.665	22.06	0.06	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.69080	13.69080	13.78330	13.78330		16.23	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.69520	13.69520	13.78760	13.78760		16.23	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.76170	13.76170	13.85450	13.85450		16.26	0.00	0.00	0	8,767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	427.73370	0.42773	392.56030	0.39256	427.734	15.29	0.32	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	605.93480	0.60593	560.06100	0.56006	605.935	15.76	0.39	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	469.83080	0.46983	493.38640	0.49339	469.831	17.83	0.34	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	428.48690	0.42849	450.03580	0.45004	428.487	18.12	0.32	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	362.25020	0.36225	381.90960	0.38191	362.250	18.52	0.27	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.83820	13.83820	13.93130	13.93130		16.35	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,681.90460	1.68190	1,612.09280	1.61209	1,681.905	17.85	0.65	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	365.76080	0.36576	383.33830	0.38334	365.761	18.80	0.26	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.87120	13.87120	13.96450	13.96450		16.35	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.87950	13.87950	13.97280	13.97280		16.33	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.95350	13.95350	14.04720	14.04720		16.54	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	24.04460	0.02404	23.71740	0.02372	24.045	12.72	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	491.86330	0.49186	456.00290	0.45600	491.863	15.49	0.31	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	778.33530	0.77834	728.85710	0.72886	778.335	16.14	0.41	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	369.62150	0.36962	386.35700	0.38636	369.622	19.33	0.24	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/08/2018	Any day expiry			14.07600		14.07600		14.17000	14.17000		16.77	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.15260		14.15260		14.24670	14.24670		16.93	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.27730		14.27730		14.37180	14.37180		17.09	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.34510		14.34510		14.43970	14.43970		17.20	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.47850		14.47850		14.57350	14.57350		17.31	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.55070		14.55070		14.64590	14.64590		17.39	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.16790		13.16790		13.25750	13.25750		15.04	0.00	171,182.70	13	584.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.36850		13.36850		13.45890	13.45890		15.74	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.56710		13.56710		13.65860	13.65860		16.09	0.00	0.00	0	43.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.76170		13.76170		13.85450	13.85450		16.26	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.95350		13.95350		14.04720	14.04720		16.54	0.00	0.00	0	147.00
£ / R	On 31/05/2017	Any day expiry			16.95340		16.95340		17.06880	17.06880		14.83	0.00	0.00	0	69.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.01820		17.01820		17.13330	17.13330		14.93	0.00	33,185,490.00	1,950	52,905.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	110.05800		0.11006		86.32560	0.08633	110.058	14.74	0.24	0.00	0	500.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	628.25800		0.62826		719.62560	0.71963	628.258	14.74	0.76	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	146.16110		0.14616		179.18590	0.17919	146.161	15.85	0.29	0.00	0	300.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.32510		17.32510		17.44150	17.44150		15.56	0.00	0.00	0	2,097.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.63190		17.63190		17.75080	17.75080		15.64	0.00	123,423.30	7	2,215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11660		0.11660		0.11682	0.11682		16.23	0.00	264,691.08	2,270	3,315.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11887		0.11887		0.11909	0.11909		15.10	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12118		0.12118		0.12141	0.12141		15.27	0.00	0.00	0	0.00
€ / R	On 31/05/2017	Any day expiry			14.55460		14.55460		14.51330	14.51330		13.94	0.00	0.00	0	4.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.61580		14.61580		14.57400	14.57400		14.04	0.00	39,141,112.40	2,678	73,482.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.90830		14.90830		14.86580	14.86580		14.70	0.00	8,989,704.90	603	6,425.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.20480		15.20480		15.16210	15.16210		15.08	0.00	0.00	0	4,578.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	212.13290		0.21213		222.81700	0.22282	212.133	14.36	0.21	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	343.19130		0.34319		335.56140	0.33556	343.191	16.52	0.30	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.50350		15.50350		15.46130	15.46130		15.29	0.00	0.00	0	3,169.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.51663		95.51663		95.76534	95.76534			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.53105		92.53105		92.79551	92.79551			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.27944		91.27944		91.55131	91.55131			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.41951		93.41951		93.68835	93.68835			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.16954		97.16954		97.43030	97.43030			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.74708		95.74708		96.00859	96.00859			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.79834		97.79834		98.05781	98.05781			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.60699		99.60699		99.60699	99.60699			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.60986		99.60986		99.61007	99.61007			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.81219		99.81219		99.81214	99.81214			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
1Y STND	On 15/03/2018	Interest Rate Swap	99.75293	99.75293	99.75293	99.74984	99.74984				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.92055	99.92055	99.92055	99.91962	99.91962				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.84058	99.84058	99.84058	99.84086	99.84086				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.03353	99.03353	99.03353	99.03152	99.03152				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.60849	98.60849	98.60849	98.60801	98.60801				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.54447	98.54447	98.54447	98.54497	98.54497				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.93000	98.93000	98.93000	98.93000	98.93000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.33150	99.33150	99.33150	99.33719	99.33719				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.73622	99.73622	99.73622	99.74581	99.74581				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.42876	96.42876	96.42876	96.51462	96.51462				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.67153	95.67153	95.67153	95.78019	95.78019				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.88712	94.88712	94.88712	95.01365	95.01365				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.08028	95.08028	95.08028	95.22376	95.22376				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.27986	97.27986	97.27986	97.43668	97.43668				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.42821	97.42821	97.42821	97.59626	97.59626				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.63581	98.63581	98.63581	98.81147	98.81147				0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	545.17000	545.17000	545.17000	543.72300	543.72300				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	555.60300	555.60300	555.60300	554.12400	554.12400				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	566.43600	566.43600	566.43600	564.93500	564.93500				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	627.65700	627.65700	627.65700	624.83100	624.83100				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	639.66700	639.66700	639.66700	636.78400	636.78400				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	652.14000	652.14000	652.14000	649.20700	649.20700				0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	567.05900	567.05900	567.05900	563.16300	563.16300				0.00	0.00	0	633.00
ALBI	On 02/11/2017	Index Future	577.91000	577.91000	577.91000	573.93700	573.93700				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	589.17900	589.17900	589.17900	585.13400	585.13400				0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.77950	9.77950	9.77950	9.83100	9.83100			12.12	0.00	5,681,889.50	581	23,163.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.91540	9.91540	9.91540	9.96720	9.96720			12.64	0.00	0.00	0	1,819.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.05060	10.05060	10.05060	10.10360	10.10360			12.70	0.00	0.00	0	653.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.68530	9.68530	9.68530	9.71360	9.71360			12.72	0.00	0.00	0	6,987.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.84860	9.84860	9.84860	9.87740	9.87740			13.27	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.01280	10.01280	10.01280	10.04220	10.04220			13.51	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.36740	13.36740	13.36740	13.32750	13.32750			14.60	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.65000	13.65000	13.65000	13.60940	13.60940			15.30	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.93730	13.93730	13.93730	13.89520	13.89520			15.70	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.90970	1.90970	1.90970	1.91990	1.91990			14.25	0.00	0.00	0	10.00

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
CNH / R	On 18/09/2017	Foreign Exchange Future		1.92650	1.92650		1.93670	1.93670		14.99	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.94320	1.94320		1.95320	1.95320		14.98	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		1.97010	1.97010		1.96440	1.96440		13.34	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		10.62048	79.12892		10.72954	78.45255			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future		10.70802	76.85111		10.82088	76.16131			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future		10.79716	78.34952		10.91381	77.64705			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		10.89259	82.04293		11.01714	81.17680			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future		10.98159	79.35112		11.11052	78.46793			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future		11.06931	80.89825		11.20251	79.99866			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		565.33700	565.33700		561.51700	561.51700			0.00	0.00	0	402.00
GOVI	On 02/11/2017	GOVI		576.15600	576.15600		572.25800	572.25800			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI		587.39000	587.39000		583.42200	583.42200			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.69180	1.69180		1.70350	1.70350		15.11	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.72110	1.72110		1.73270	1.73270		15.30	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.74940	1.74940		1.76110	1.76110		15.92	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		129.01866	129.01866		128.99218	128.99218			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future		131.52229	131.52229		131.49451	131.49451			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		132.80335	132.80335		132.77516	132.77516			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

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
I2029	On 01/02/2018	Bond Future	104.03451		104.03451		104.01268	104.01268			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	106.33413		106.33413		106.31252	106.31252			0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future	107.32059		107.32059		107.29811	107.29811			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	109.46923		109.46923		109.44629	109.44629			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	131.36690		131.36690		131.34014	131.34014			0.00	0.00	0	22,439.00
I2038	On 02/11/2017	Bond Future	133.91606		133.91606		133.88790	133.88790			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	135.07585		135.07585		135.04730	135.04730			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	127.75128		127.75128		127.72515	127.72515			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future	128.64710		128.64710		128.61974	128.61974			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	131.22257		131.22257		131.19495	131.19495			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	135.78328		135.78328		135.75502	135.75502			0.00	0.00	0	26,009.00
I2050	On 02/11/2017	Bond Future	138.41810		138.41810		138.38866	138.38866			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	139.49721		139.49721		139.46743	139.46743			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	251.18700		251.18700		251.27700	251.27700			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future	256.06100		256.06100		256.15200	256.15200			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	261.18700		261.18700		261.27900	261.27900			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.34000		92.66000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future	7.30000		92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future	7.24000		92.76000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.22000		92.78000		7.22000	92.78000			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 20/12/2017	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.03000		92.97000		7.03000	92.97000			0.00	46,504,000.00	2,000	1,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.05000		92.95000		7.05000	92.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.10000		92.90000		7.10000	92.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.16000		92.84000		7.16000	92.84000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.12650		0.12650		0.12800	0.12800			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.12610		0.12610		0.12700	0.12700			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12570		0.12570		0.12640	0.12640			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
NOK/R	On 19/06/2017	Foreign Exchange Future			1.55520		1.55520		1.55400	1.55400		12.21	0.00	0.00	0	4,422.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.58120		1.58120		1.58000	1.58000		13.09	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.06860		9.06860		9.12610	9.12610		12.87	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.18850		9.18850		9.24650	9.24650		13.48	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.30760		9.30760		9.36630	9.36630		13.56	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.27220		1.27220		1.27750	1.27750			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.28740		1.28740		1.29230	1.29230			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.30190		1.30190		1.30720	1.30720			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.29240		1.29240		1.29230	1.29230			0.00	0.00	0	5,428.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.29600		1.29600		1.29590	1.29590			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.29960		1.29960		1.29960	1.29960			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.11000		1.11000		1.09930	1.09930			0.00	0.00	0	37.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.11520		1.11520		1.10450	1.10450			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.12070		1.12070		1.11010	1.11010			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.64975		113.07075		8.72793	112.53929		8.02	0.00	162,595,738.50	1,438	87,409.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,094.01000		1.09401		1,312.23000	1.31223	1,094.010	8.08	0.37	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.00	Put	772.76000		0.77276		944.52000	0.94452	772.760	8.17	0.28	0.00	0	2,604.00
R186	On 03/08/2017	Bond Future	9.35	Put	312.07000		0.31207		399.17000	0.39917	312.070	8.39	0.14	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	202.98000		0.20298		264.91000	0.26491	202.980	8.48	0.10	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.68603		115.23426		8.76761	114.69187		7.95	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.71930		112.17816		8.80419	111.62638		8.25	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			298.07884		298.07884		298.01758	298.01758			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			303.86312		303.86312		303.79877	303.79877			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			302.89268		302.89268		302.82727	302.82727			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			244.08552		244.08552		244.66746	244.66746			0.00	0.00	0	30,577.00
R202	On 02/11/2017	Bond Future			248.82202		248.82202		249.41395	249.41395			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			250.05679		250.05679		250.66061	250.66061			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			8.04573		102.07674		8.11934	101.75497		5.34	0.00	0.00	0	32,290.00
R2023	On 02/11/2017	Bond Future			8.06475		100.09940		8.14277	99.77085		4.85	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
R2023	On 01/02/2018	Bond Future		8.07897	102.05111		8.16149	101.71721		5.00	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		9.12382	91.89879		9.20682	91.32551			0.00	54,863,577.63	597	33,021.00
R2030	On 02/11/2017	Bond Future		9.16638	93.65708		9.25226	93.07227			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future		9.20700	91.47802		9.29572	90.88277			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		9.27723	94.77256		9.36002	94.15806		11.24	0.00	104,249,816.00	1,100	22,680.00
R2032	On 02/11/2017	Bond Future		9.32417	92.42796		9.40973	91.80114		11.88	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future		9.36917	94.23003		9.45739	93.59197		11.67	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		9.47391	98.79385		9.57722	97.95729			0.00	0.00	0	9,951.00
R2035	On 02/11/2017	Bond Future		9.52482	96.18307		9.63143	95.33002			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.57504	98.05838		9.68494	97.18968			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		9.57317	90.78423		9.68167	89.91071		13.27	0.00	0.00	0	57,179.00
R2037	On 02/11/2017	Bond Future		9.62118	92.52121		9.73299	91.63039		13.47	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.66791	90.06967		9.78301	89.16249		13.86	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		7.33363	101.88837		7.40321	101.79869		1.07	0.00	0.00	0	41,363.00
R204	On 02/11/2017	Bond Future		7.23174	103.83790		7.31814	103.74587		0.56	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.03398	101.82220		7.14478	101.72944		0.81	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		9.67428	94.05499		9.79304	93.03734		13.93	0.00	0.00	0	13,816.00
R2040	On 02/11/2017	Bond Future		9.72359	95.85457		9.84594	94.81677		14.16	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.77175	93.21771		9.89768	92.16071		14.56	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		9.73887	90.85079		9.86272	89.78548		14.58	0.00	0.00	0	22,344.00
R2044	On 02/11/2017	Bond Future		9.78787	92.58898		9.91537	91.50279		14.86	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		9.83576	90.01363		9.96693	88.90722		15.27	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		9.71365	94.44260		9.83730	93.35103		14.43	0.00	0.00	0	69,161.00

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
R2048	On 02/11/2017	Bond Future			9.76394		91.81202		9.89128	90.69897		15.41	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.81363		93.60211		9.94466	92.46828		15.09	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			7.44395		100.04061		7.51524	99.88499		1.94	0.00	0.00	0	45,809.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,628.92000		1.62892		1,481.55000	1.48155	1,628.920	2.01	0.96	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.39876		101.95473		7.47909	101.79550		1.53	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.32489		100.30055		7.41575	100.13926		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
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			7.58993		99.75323		7.65928	99.53964		3.21	0.00	0.00	0	32,228.00
R208	On 02/11/2017	Bond Future			7.57652		98.25994		7.65183	98.04165		2.69	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.55004		100.17577		7.63164	99.95425		2.93	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.43486		74.50017		9.54299	73.76603		13.21	0.00	0.00	0	70,969.00
R209	On 02/11/2017	Bond Future			9.47908		72.77560		9.59035	72.02705		14.17	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	385.11000		0.38511		306.31000	0.30631	385.110	13.58	0.12	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,418.54000		1.41854		1,191.69000	1.19169	1,418.540	13.73	0.33	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,406.82000		1.40682		1,649.52000	1.64952	1,406.820	14.40	0.30	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	590.35000		0.59035		715.14000	0.71514	590.350	14.94	0.15	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.52146		74.19456		9.63580	73.43213		13.90	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			187.36271		187.36271		187.32485	187.32485			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			188.59855		188.59855		188.55875	188.55875			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			192.37446		192.37446		192.33391	192.33391			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			148.88053		148.88053		148.98159	148.98159			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			151.76955		151.76955		151.87175	151.87175			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			152.74791		152.74791		152.85227	152.85227			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
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	9.15281	86.52047		9.23551	85.96231		10.99	0.00	0.00	0	55,673.00
R213		On 02/11/2017	Bond Future	9.19685	84.62587		9.28229	84.05645		11.64	0.00	0.00	0	0.00
R213		On 01/02/2018	Bond Future	9.23981	86.27585		9.32791	85.69628		11.46	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	9.60591	74.04648		9.72940	73.18206		13.94	0.00	0.00	0	35,526.00
R214		On 02/11/2017	Bond Future	9.65306	72.16676		9.78009	71.28534		15.05	0.00	0.00	0	0.00
R214		On 01/02/2018	Bond Future	9.69946	73.57382		9.83001	72.67599		14.71	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	22,482.83000	22,482.83000		22,531.24000	22,531.24000			0.00	0.00	0	0.00
SGD / R		On 19/06/2017	Foreign Exchange Future	9.44340	9.44340		9.48360	9.48360		13.25	0.00	0.00	0	0.00
TRY / R		On 19/06/2017	Foreign Exchange Future	3.67140	3.67140		3.69660	3.69660		13.82	0.00	0.00	0	0.00
ZMW / R		On 19/06/2017	Foreign Exchange Future	1.41150	1.41150		1.42060	1.42060			0.00	0.00	0	0.00
ZMW / R		On 18/09/2017	Foreign Exchange Future	1.38340	1.38340		1.39110	1.39110			0.00	0.00	0	0.00
ZMW / R		On 18/12/2017	Foreign Exchange Future	1.35870	1.35870		1.36340	1.36340			0.00	0.00	0	0.00
Total for Derivatives :												1,311,799,998.91	78,091	3 831 808.00
Grand Total:												1,311,799,998.91	78,091	3 831 808.00