



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/03/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 27/03/2017	Any day expiry	12.73700	12.73700		12.47650	12.47650		19.40	0.00	0.00	0	0.00	
\$ / R	On 29/03/2017	Any day expiry	12.74210	12.74210		12.47650	12.47650		18.92	0.00	0.00	0	0.00	
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	758.63510	0.75864	1,023.70950	1.02371	758.635	31.92	0.99	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	0.02940	0.00003	0.12090	0.00012	0.029	72.10	0.00	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry	12.74430	12.74430		12.48080	12.48080		18.70	0.00	7,231,824.70	542	6,109.00	
\$ / R	On 03/04/2017	Any day expiry	12.75090	12.75090		12.48720	12.48720		17.23	0.00	0.00	0	0.00	
\$ / R	On 03/04/2017	Any day expiry	12.80	Call	100.89830	0.10090	0.00000	0.00000	100.898	17.56	0.44	56,581,304.00	10,000	10,000.00
\$ / R	On 03/04/2017	Any day expiry	12.80	Put	149.99830	0.15000	0.00000	0.00000	149.998	17.56	0.56	71,417,304.00	10,000	10,000.00
\$ / R	On 03/04/2017	Any day expiry	13.08	Put	360.90830	0.36091	601.22360	0.60122	360.908	19.39	0.83	0.00	0	15,400.00
\$ / R	On 03/04/2017	Any day expiry	13.23	Call	16.42370	0.01642	4.73480	0.00473	16.424	20.37	0.10	0.00	0	15,400.00
\$ / R	On 10/04/2017	Any day expiry	12.76610	12.76610		12.50180	12.50180		17.44	0.00	0.00	0	0.00	
\$ / R	On 10/04/2017	Any day expiry	12.65	Call	238.58590	0.23859	0.00000	0.00000	238.586	17.57	0.61	232,432,153.80	30,000	30,000.00
\$ / R	On 10/04/2017	Any day expiry	13.00	Call	92.95650	0.09296	0.00000	0.00000	92.956	18.59	0.32	120,314,061.00	30,000	30,000.00
\$ / R	On 10/04/2017	Any day expiry	13.10	Call	69.87130	0.06987	0.00000	0.00000	69.871	19.05	0.25	160,292,308.00	50,000	50,000.00
\$ / R	On 10/04/2017	Any day expiry	13.25	Call	44.99050	0.04499	9.70510	0.00971	44.991	19.74	0.17	0.00	0	1,850.00
\$ / R	On 10/04/2017	Any day expiry	13.50	Call	22.24850	0.02225	4.99140	0.00499	22.248	21.15	0.09	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 10/04/2017	Any day expiry	13.75	Call	12.18580	0.01219	2.82420	0.00282	12.186	22.93	0.05	0.00	0	2,100.00
\$ / R	On 10/04/2017	Any day expiry	14.00	Call	7.04310	0.00704	1.40340	0.00140	7.043	24.72	0.03	0.00	0	1,000.00
\$ / R	On 11/04/2017	Any day expiry			12.76830	12.76830	12.50390	12.50390		17.17	0.00	0.00	0	10.00
\$ / R	On 12/04/2017	Any day expiry			12.77040	12.77040	12.50600	12.50600		16.89	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	17.64730	0.01765	4.08390	0.00408	17.647	21.52	0.07	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	13.26150	0.01326	3.24250	0.00324	13.262	22.25	0.05	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	1,188.59380	1.18859	1,446.11530	1.44612	1,188.594	23.28	0.96	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	0.03890	0.00004	0.01420	0.00001	0.039	37.71	0.00	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			12.77260	12.77260	12.50810	12.50810		16.68	0.00	0.00	0	722.00
\$ / R	On 13/04/2017	Any day expiry	13.00	Call	104.76110	0.10476	28.00090	0.02800	104.761	17.85	0.33	0.00	0	20,000.00
\$ / R	On 13/04/2017	Any day expiry	13.50	Call	28.16760	0.02817	6.45040	0.00645	28.168	20.29	0.11	0.00	0	20,000.00
\$ / R	On 18/04/2017	Any day expiry			12.78350	12.78350	12.51850	12.51850		15.78	0.00	0.00	0	1,450.00
\$ / R	On 20/04/2017	Any day expiry			12.78780	12.78780	12.52270	12.52270		15.54	0.00	0.00	0	0.00
\$ / R	On 20/04/2017	Any day expiry	12.86	Put	245.49560	0.24550	410.30690	0.41031	245.496	15.81	0.55	0.00	0	30,000.00
\$ / R	On 21/04/2017	Any day expiry			12.79000	12.79000	12.52480	12.52480		15.45	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			12.79860	12.79860	12.53310	12.53310		14.92	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	750.83140	0.75083	982.61040	0.98261	750.831	17.90	0.85	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	1,026.27880	1.02628	1,273.18820	1.27319	1,026.279	18.85	0.92	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	1,313.97770	1.31398	1,570.04170	1.57004	1,313.978	19.80	0.96	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	1.15910	0.00116	0.52020	0.00052	1.159	21.98	0.00	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	0.56040	0.00056	0.59670	0.00060	0.560	25.01	0.00	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	0.57510	0.00058	0.30090	0.00030	0.575	31.69	0.00	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			12.80520	12.80520	12.53940	12.53940		14.92	0.00	0.00	0	2,057.00
\$ / R	On 28/04/2017	Any day expiry	13.00	Call	155.03960	0.15504	0.00000	0.00000	155.040	15.75	0.38	9,536,348.52	2,000	2,000.00
\$ / R	On 02/05/2017	Any day expiry			12.81390	12.81390	12.54780	12.54780		14.72	0.00	0.00	0	0.00
\$ / R	On 02/05/2017	Any day expiry	12.72	Put	188.27480	0.18827	325.60320	0.32560	188.275	14.52	0.43	0.00	0	30,000.00
\$ / R	On 04/05/2017	Any day expiry			12.81830	12.81830	12.55200	12.55200		14.75	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	53.28340	0.05328	21.26390	0.02126	53.283	17.86	0.14	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			12.83360	12.83360	12.56660	12.56660		14.86	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			12.86640	12.86640	12.59800	12.59800		14.76	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	759.52460	0.75952	975.67420	0.97567	759.525	16.74	0.75	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	3.43090	0.00343	3.17730	0.00318	3.431	22.15	0.01	0.00	0	60.00
\$ / R	On 31/05/2017	Any day expiry			12.87720	12.87720	12.60850	12.60850		14.67	0.00	0.00	0	40.00
\$ / R	On 19/06/2017	Foreign Exchange Future			12.91710	12.91710	12.64780	12.64780		14.66	0.00	2,770,059,177.90	214,449	584,841.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	47.93350	0.04793	90.73410	0.09073	47.934	13.22	0.12	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	64.43290	0.06443	0.00000	0.00000	64.433	13.37	0.15	3,736,331.64	2,000	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	96.33200	0.09633	165.48620	0.16549	96.332	13.59	0.20	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.40	Put	138.17850	0.13818	224.88250	0.22488	138.179	13.84	0.26	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	498.22130	0.49822	346.14470	0.34614	498.221	14.25	0.63	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	257.84050	0.25784	384.05450	0.38405	257.840	14.35	0.39	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	438.50360	0.43850	0.00000	0.00000	438.504	14.43	0.58	372,374.33	50	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Put	281.40360	0.28140	0.00000	0.00000	281.404	14.43	0.42	265,578.59	50	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Call	418.19250	0.41819	288.38630	0.28839	418.193	14.49	0.57	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	301.09250	0.30109	440.58630	0.44059	301.093	14.49	0.43	0.00	0	4,000.00

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	12.90	Put	353.52640	0.35353	507.30380	0.50730	353.526	14.66	0.48	12,185,672.40	2,000	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	362.17150	0.36217	0.00000	0.00000	362.172	14.71	0.51	218,654,330.40	33,000	33,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	330.08800	0.33009	225.58260	0.22558	330.088	14.92	0.48	0.00	0	2,378.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	412.98800	0.41299	577.78260	0.57778	412.988	14.92	0.52	426,542,046.82	65,265	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.13	Put	496.48360	0.49648	674.45400	0.67445	496.484	15.27	0.57	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	221.58430	0.22158	148.51100	0.14851	221.584	15.84	0.35	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	208.94140	0.20894	139.51190	0.13951	208.941	15.97	0.33	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	194.73140	0.19473	129.45280	0.12945	194.731	16.13	0.31	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	183.65000	0.18365	121.64770	0.12165	183.650	16.27	0.30	1,931,545.44	500	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	919.63450	0.91963	1,138.41930	1.13842	919.634	16.75	0.75	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	145.01210	0.14501	95.04940	0.09505	145.012	16.78	0.24	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	128.89900	0.12890	84.14510	0.08415	128.899	17.03	0.22	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	1,037.34160	1.03734	1,263.34410	1.26334	1,037.342	17.10	0.79	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	1,071.65250	1.07165	1,299.52330	1.29952	1,071.653	17.20	0.79	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	102.10540	0.10211	64.92390	0.06492	102.105	17.53	0.18	10,151,066.35	4,500	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,185.00540	1.18501	1,417.12390	1.41712	1,185.005	17.53	0.82	670,073,474.56	65,200	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,282.88490	1.28288	1,517.91140	1.51791	1,282.885	17.81	0.84	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,300.85490	1.30085	1,536.38120	1.53638	1,300.855	17.86	0.84	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,345.99590	1.34600	1,582.73410	1.58273	1,345.996	17.98	0.85	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,391.14720	1.39115	1,629.32960	1.62933	1,391.147	18.09	0.86	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	75.36730	0.07537	45.19870	0.04520	75.367	18.14	0.14	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,481.95890	1.48196	1,723.19300	1.72319	1,481.959	18.27	0.87	11,200,878.22	1,000	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	55.89640	0.05590	32.34240	0.03234	55.896	18.58	0.11	0.00	0	42,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	2,007.54700	2.00755	2,261.03990	2.26104	2,007.547	19.30	0.93	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	25.37460	0.02537	13.20490	0.01320	25.375	19.77	0.05	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	18.94010	0.01894	10.16670	0.01017	18.940	20.23	0.04	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,599.78480	2.59978	2,861.46370	2.86146	2,599.785	20.41	0.97	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	11.53440	0.01153	7.23380	0.00723	11.534	20.70	0.02	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,874.43440	2.87443	3,139.43380	3.13943	2,874.434	20.70	0.98	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	10.48750	0.01049	6.82030	0.00682	10.488	20.78	0.02	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	10.34590	0.01035	6.76390	0.00676	10.346	20.79	0.02	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	8.55520	0.00856	6.03560	0.00604	8.555	20.93	0.02	478,757.40	2,000	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	7.47170	0.00747	5.57930	0.00558	7.472	21.04	0.02	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	6.52770	0.00653	5.16950	0.00517	6.528	21.14	0.01	11,949,739.56	65,265	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	6.02050	0.00602	4.94350	0.00494	6.020	21.21	0.01	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	3.21420	0.00321	2.70770	0.00271	3.214	21.70	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.23220	0.00023	0.21410	0.00021	0.232	21.72	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.08550	0.00009	0.08230	0.00008	0.086	21.72	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00920	0.00001	0.00990	0.00001	0.009	21.72	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			12.93600	12.93600	12.66640	12.66640		14.78	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	770.52670	0.77053	974.49880	0.97450	770.527	16.20	0.68	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	8.46090	0.00846	5.84420	0.00584	8.461	20.90	0.02	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			12.94030	12.94030	12.67060	12.67060		14.80	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			12.96660	12.96660	12.69560	12.69560		14.80	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 12/07/2017	Any day expiry	13.95	Put	1,137.25730	1.13726	1,361.01290	1.36101	1,137.257	17.17	0.77	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.75670	0.00076	0.47220	0.00047	0.757	20.44	0.00	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			12.98640	12.98640	12.71430	12.71430		14.94	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			12.99520	12.99520	12.72260	12.72260		14.92	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	570.04460	0.57004	741.94460	0.74194	570.045	15.37	0.55	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	131.01080	0.13101	89.69240	0.08969	131.011	17.84	0.19	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			12.99960	12.99960	12.72680	12.72680		14.94	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	780.76520	0.78077	974.71230	0.97471	780.765	16.06	0.64	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	11.00270	0.01100	7.02320	0.00702	11.003	19.83	0.02	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.00840	13.00840	12.73510	12.73510		14.91	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry			13.03250	13.03250	12.75800	12.75800		15.04	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.07200	13.07200	12.79550	12.79550		15.00	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	789.26640	0.78927	974.27850	0.97428	789.266	15.90	0.60	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	29.60760	0.02961	16.77570	0.01678	29.608	21.57	0.04	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.11600	13.11600	12.83720	12.83720		15.06	0.00	4,039,728.00	308	26,112.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	110.71080	0.11071	161.74340	0.16174	110.711	13.67	0.16	0.00	0	7,602.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	379.67890	0.37968	500.82110	0.50082	379.679	14.61	0.39	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	597.59670	0.59760	459.28230	0.45928	597.597	14.91	0.55	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	481.59670	0.48160	622.08230	0.62208	481.597	14.91	0.45	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	560.85230	0.56085	714.34260	0.71434	560.852	15.14	0.49	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	725.38160	0.72538	898.82030	0.89882	725.382	15.63	0.56	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	409.36730	0.40937	311.02060	0.31102	409.367	15.82	0.42	0.00	0	5,480.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	980.92550	0.98093	1,177.81270	1.17781	980.926	16.32	0.64	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	244.86580	0.24487	183.63190	0.18363	244.866	17.18	0.27	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,345.41050	1.34541	1,563.55160	1.56355	1,345.410	17.22	0.73	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,428.95220	1.42895	1,649.85100	1.64985	1,428.952	17.42	0.75	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,555.68700	1.55569	1,781.35210	1.78135	1,555.687	17.68	0.77	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	197.15000	0.19715	145.12560	0.14513	197.150	17.73	0.22	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	135.69920	0.13570	99.14330	0.09914	135.699	18.47	0.16	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	68.35480	0.06835	50.12720	0.05013	68.355	20.03	0.09	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	54.01190	0.05401	39.44030	0.03944	54.012	20.73	0.07	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	43.35440	0.04335	30.19250	0.03019	43.354	21.42	0.06	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	39.07050	0.03907	24.77020	0.02477	39.071	21.77	0.05	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	38.47870	0.03848	24.03970	0.02404	38.479	21.82	0.05	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	15.37070	0.01537	8.84860	0.00885	15.371	21.86	0.02	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.13570	13.13570	12.85590	12.85590		15.15	0.00	0.00	0	415.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	795.45500	0.79546	974.10900	0.97411	795.455	15.80	0.57	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	40.69220	0.04069	26.62960	0.02663	40.692	21.79	0.05	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.13790	13.13790	12.85800	12.85800		15.15	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.19210	13.19210	12.90890	12.90890		15.28	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.20070	13.20070	12.91700	12.91700		15.31	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	805.69190	0.80569	979.37030	0.97937	805.692	15.83	0.55	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	49.99920	0.05000	33.16980	0.03317	49.999	21.85	0.06	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.23750	13.23750	12.95160	12.95160		15.40	0.00	0.00	0	70.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 28/11/2017	Any day expiry			13.27000	13.27000		12.98210	12.98210		15.42	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	813.94540	0.81395		983.60680	0.98361	813.945	15.82	0.53	0.00	0	60.00		
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	60.23830	0.06024		41.03050	0.04103	60.238	21.79	0.06	0.00	0	60.00		
\$ / R			On 18/12/2017	Foreign Exchange Future	13.31330	13.31330		13.02280	13.02280		15.50	0.00	812,004,793.60	60,992	47,003.00		
\$ / R	11.75	Put	On 18/12/2017	Foreign Exchange Future	113.28330	0.11328	0.00000	0.00000	113.283	13.97	0.13	1,737,801.90	1,000	500.00			
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	161.35430	0.16135	220.15690	0.22016	161.354	14.03	0.18	934,998.96	400	20,803.00			
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	215.52190	0.21552	286.54130	0.28654	215.522	14.20	0.22	0.00	0	18,000.00			
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	308.23080	0.30823	401.91110	0.40191	308.231	14.43	0.28	0.00	0	2,600.00			
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	529.23800	0.52924	661.85530	0.66186	529.238	15.06	0.40	0.00	0	2,580.00			
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	593.04490	0.59304	734.57770	0.73458	593.045	15.24	0.43	0.00	0	40,000.00			
\$ / R	13.23	Put	On 18/12/2017	Foreign Exchange Future	654.66660	0.65467	804.15800	0.80416	654.667	15.40	0.45	0.00	0	20,403.00			
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	725.34420	0.72534	883.07480	0.88307	725.344	15.58	0.48	0.00	0	52,000.00			
\$ / R	13.50	Call	On 18/12/2017	Foreign Exchange Future	631.89340	0.63189	0.00000	0.00000	631.893	15.81	0.49	3,147,741.10	500	500.00			
\$ / R	14.00	Put	On 18/12/2017	Foreign Exchange Future	1,162.47420	1.16247	1,359.46870	1.35947	1,162.474	16.59	0.61	0.00	0	33,000.00			
\$ / R	14.09	Put	On 18/12/2017	Foreign Exchange Future	1,229.52100	1.22952	1,430.92050	1.43092	1,229.521	16.74	0.63	0.00	0	16,000.00			
\$ / R	14.15	Put	On 18/12/2017	Foreign Exchange Future	1,274.92080	1.27492	1,479.15240	1.47915	1,274.921	16.84	0.64	0.00	0	16,000.00			
\$ / R	14.18	Put	On 18/12/2017	Foreign Exchange Future	1,297.82230	1.29782	1,503.43840	1.50344	1,297.822	16.89	0.64	0.00	0	16,000.00			
\$ / R	14.50	Put	On 18/12/2017	Foreign Exchange Future	1,549.92140	1.54992	1,765.77750	1.76578	1,549.921	17.43	0.69	0.00	0	2,055.00			
\$ / R	14.53	Put	On 18/12/2017	Foreign Exchange Future	1,574.22830	1.57423	1,790.77620	1.79078	1,574.228	17.48	0.70	0.00	0	22,000.00			
\$ / R	15.00	Call	On 18/12/2017	Foreign Exchange Future	276.06490	0.27606	216.65250	0.21665	276.065	18.12	0.24	6,323,992.00	2,000	3,580.00			
\$ / R	15.12	Call	On 18/12/2017	Foreign Exchange Future	258.38440	0.25838	202.57450	0.20257	258.384	18.28	0.23	0.00	0	40,000.00			
\$ / R	16.00	Call	On 18/12/2017	Foreign Exchange Future	162.74650	0.16275	131.18230	0.13118	162.746	19.42	0.15	0.00	0	2,600.00			
\$ / R	16.24	Call	On 18/12/2017	Foreign Exchange Future	147.23910	0.14724	119.01820	0.11902	147.239	19.84	0.14	0.00	0	20,403.00			
\$ / R	16.55	Call	On 18/12/2017	Foreign Exchange Future	130.25170	0.13025	105.70420	0.10570	130.252	20.39	0.12	82,643,002.00	52,000	0.00			
\$ / R	16.82	Call	On 18/12/2017	Foreign Exchange Future	117.77800	0.11778	95.93190	0.09593	117.778	20.86	0.11	0.00	0	22,000.00			
\$ / R	17.13	Call	On 18/12/2017	Foreign Exchange Future	105.64270	0.10564	79.52320	0.07952	105.643	21.41	0.10	0.00	0	34,000.00			
\$ / R	17.17	Call	On 18/12/2017	Foreign Exchange Future	104.22510	0.10423	77.32540	0.07733	104.225	21.48	0.10	0.00	0	16,000.00			
\$ / R	17.20	Call	On 18/12/2017	Foreign Exchange Future	103.18290	0.10318	75.71400	0.07571	103.183	21.53	0.10	0.00	0	16,000.00			
\$ / R	17.24	Call	On 18/12/2017	Foreign Exchange Future	101.81940	0.10182	73.61360	0.07361	101.819	21.60	0.10	0.00	0	33,000.00			
\$ / R	18.06	Call	On 18/12/2017	Foreign Exchange Future	59.79480	0.05979	40.82420	0.04082	59.795	21.71	0.06	0.00	0	2,055.00			
\$ / R			On 22/12/2017	Any day expiry	13.32200	13.32200	13.03100	13.03100		15.51	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 22/12/2017	Any day expiry	819.88790	0.81989	986.70370	0.98670	819.888	15.82	0.51	0.00	0	60.00			
\$ / R	18.02	Call	On 22/12/2017	Any day expiry	64.25010	0.06425	44.27810	0.04428	64.250	21.71	0.06	0.00	0	60.00			
\$ / R			On 13/02/2018	Any day expiry	13.43630	13.43630	13.13750	13.13750		15.72	0.00	0.00	0	70.00			
\$ / R			On 15/02/2018	Any day expiry	13.44060	13.44060	13.14160	13.14160		15.72	0.00	0.00	0	0.00			
\$ / R			On 19/03/2018	Foreign Exchange Future	13.50960	13.50960	13.20580	13.20580		15.77	0.00	0.00	0	70.00			
\$ / R	13.00	Put	On 19/03/2018	Foreign Exchange Future	557.69050	0.55769	689.07190	0.68907	557.691	15.05	0.37	0.00	0	3,867.00			
\$ / R	15.46	Call	On 19/03/2018	Foreign Exchange Future	350.37260	0.35037	285.02120	0.28502	350.373	18.42	0.26	0.00	0	3,867.00			
\$ / R			On 25/04/2018	Any day expiry	13.59070	13.59070	13.28140	13.28140		15.99	0.00	0.00	0	0.00			
\$ / R	15.00	Put	On 25/04/2018	Any day expiry	1,906.34630	1.90635	2,129.83560	2.12984	1,906.346	17.85	0.67	0.00	0	1,000.00			
\$ / R	15.81	Call	On 25/04/2018	Any day expiry	358.76110	0.35876	295.55950	0.29556	358.761	18.80	0.25	0.00	0	2,000.00			
\$ / R			On 11/05/2018	Any day expiry	13.62600	13.62600	13.31420	13.31420		16.05	0.00	0.00	0	70.00			
\$ / R			On 15/05/2018	Any day expiry	13.63480	13.63480	13.32240	13.32240		16.11	0.00	0.00	0	0.00			
\$ / R			On 18/06/2018	Foreign Exchange Future	13.70970	13.70970	13.39230	13.39230		16.24	0.00	0.00	0	2,415.00			

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	940.99720	0.94100		1,104.48290	1.10448	940.997		16.16	0.45	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			13.83320	13.83320		13.50720	13.50720			16.49	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.91040	13.91040		13.57910	13.57910			16.57	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.03610	14.03610		13.69620	13.69620			16.76	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.10450	14.10450		13.75980	13.75980			16.82	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.23900	14.23900		13.88510	13.88510			16.96	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.31170	14.31170		13.95280	13.95280			16.99	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			12.91710	12.91710		12.64780	12.64780			14.66	0.00	5,050,586.10	391	580.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.11600	13.11600		12.83720	12.83720			15.06	0.00	0.00	0	7.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.31330	13.31330		13.02280	13.02280			15.50	0.00	0.00	0	4.00
£ / R	On 31/03/2017	Any day expiry			16.02570	16.02570		15.57800	15.57800			18.32	0.00	32,153.20	2	270.00
£ / R	On 13/04/2017	Any day expiry			16.06800	16.06800		15.61870	15.61870			15.76	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			16.10480	16.10480		15.65420	15.65420			15.09	0.00	0.00	0	204.00
£ / R	On 28/04/2017	Any day expiry			16.11450	16.11450		15.66330	15.66330			15.12	0.00	0.00	0	97.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.27450	16.27450		15.81830	15.81830			15.04	0.00	119,471,104.50	7,341	61,125.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.56520	16.56520		16.09490	16.09490			15.52	0.00	0.00	0	1,776.00
£ / R	On 18/12/2017	Foreign Exchange Future			16.85910	16.85910		16.37250	16.37250			15.11	0.00	96,063,151.80	5,698	818.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11735	0.11735		0.11421	0.11421			17.18	0.00	0.00	0	3,804.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11965	0.11965		0.11641	0.11641			15.48	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12201	0.12201		0.11866	0.11866			13.10	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			13.87240	13.87240		13.48260	13.48260			18.77	0.00	13,908.20	1	9.00
€ / R	On 13/04/2017	Any day expiry			13.91280	13.91280		13.52170	13.52170			15.40	0.00	13,953.20	1	45.00
€ / R	On 28/04/2017	Any day expiry			13.93410	13.93410		13.54230	13.54230			14.28	0.00	0.00	0	5.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.11310	14.11310		13.71500	13.71500			14.02	0.00	171,756,427.00	12,170	114,032.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.39590	14.39590		13.98550	13.98550			14.26	0.00	619,023.70	43	7,493.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.68360	14.68360		14.25820	14.25820			14.63	0.00	0.00	0	1,495.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	388.24970	0.38825		554.45250	0.55445	388.250		13.85	0.32	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	287.57220	0.28757		206.78140	0.20678	287.572		16.91	0.25	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			14.98100	14.98100		14.53840	14.53840			14.85	0.00	0.00	0	654.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.66459	96.66459		94.91707	94.91707				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.72435	93.72435		91.90885	91.90885				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.49800	92.49800		90.63023	90.63023				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.62987	94.62987		92.74406	92.74406				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.35255	98.35255		96.47132	96.47132				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.94752	96.94752		95.01531	95.01531				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.98350	98.98350		97.03748	97.03748				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.60707	99.60707		99.60708	99.60708				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.60944	99.60944		99.59658	99.59658				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 21/12/2017	Interest Rate Swap		99.83065	99.83065		99.78048	99.78048			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.81248	99.81248		99.71363	99.71363			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		100.03300	100.03300		99.87308	99.87308			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.85759	99.85759		99.80903	99.80903			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.09617	99.09617		98.99623	98.99623			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.71901	98.71901		98.56144	98.56144			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.72649	98.72649		98.50766	98.50766			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.17000	99.17000		98.90000	98.90000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.63021	99.63021		99.28322	99.28322			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		100.09649	100.09649		99.68228	99.68228			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.12789	97.12789		96.31506	96.31506			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		96.43092	96.43092		95.54311	95.54311			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		95.70173	95.70173		94.74712	94.74712			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		95.94787	95.94787		94.93245	94.93245			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.18252	98.18252		97.12234	97.12234			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		98.36704	98.36704		97.25562	97.25562			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		99.59915	99.59915		98.43491	98.43491			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future		530.06200	530.06200		536.95800	536.95800			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future		540.19000	540.19000		547.21700	547.21700			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		550.79200	550.79200		557.96500	557.96500			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future		611.51400	611.51400		625.32600	625.32600			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		623.19800	623.19800		637.27300	637.27300			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		635.43000	635.43000		649.79000	649.79000			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future		554.63200	554.63200		569.53500	569.53500			0.00	0.00	0	593.00
ALBI	On 03/08/2017	Index Future		565.22900	565.22900		580.41600	580.41600			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future		576.32300	576.32300		591.81600	591.81600			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		9.82300	9.82300		9.63200	9.63200		11.34	0.00	3,683,625.00	375	23,786.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		9.95950	9.95950		9.76200	9.76200		11.65	0.00	0.00	0	1,725.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.09630	10.09630		9.89070	9.89070		11.74	0.00	0.00	0	53.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		9.66200	9.66200		9.46280	9.46280		12.40	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		9.82380	9.82380		9.61770	9.61770		12.72	0.00	98,238.00	10	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		9.98720	9.98720		9.77250	9.77250		12.80	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		13.20060	13.20060		12.81300	12.81300		14.49	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.48360	13.48360		13.08310	13.08310		14.86	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		13.77350	13.77350		13.35740	13.35740		15.30	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
CNH / R	On 19/06/2017	Foreign Exchange Future		1.87310	1.87310		1.82750	1.82750		13.55	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.89030	1.89030		1.84260	1.84260		14.23	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.90710	1.90710		1.85680	1.85680		14.06	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry		1.86460	1.86460		1.82000	1.82000		14.77	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future		1.90450	1.90450		1.85110	1.85110		13.85	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 04/05/2017	Bond Future	10.51589	77.78948		10.13634	80.25681				0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.59697	79.27591		10.20502	81.79014				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.67748	77.03940		10.27242	79.60391				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	10.66691	81.52087		10.28731	84.36413				0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.74668	83.07865		10.35501	85.97599				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.82493	80.44762		10.42038	83.40288				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	552.65600	552.65600		567.53300	567.53300				0.00	22,106,240.00	4	400.00
GOVI	On 03/08/2017	GOVI	563.21500	563.21500		578.37500	578.37500				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	574.27000	574.27000		589.73500	589.73500				0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.66600	1.66600		1.63120	1.63120		14.14	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.69380	1.69380		1.65760	1.65760		14.95	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.72080	1.72080		1.68270	1.68270		14.87	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.33674	129.33674		129.33986	129.33986				0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future	130.48599	130.48599		130.48896	130.48896				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
I2025	On 02/11/2017	Bond Future		133.07788	133.07788		133.08248	133.08248			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		100.73411	100.73411		100.73634	100.73634			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		106.63947	106.63947		106.64206	106.64206			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future		108.69641	108.69641		108.69871	108.69871			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		109.76507	109.76507		109.76881	109.76881			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		133.48581	133.48581		133.48911	133.48911			0.00	0.00	0	20,553.00
I2038	On 03/08/2017	Bond Future		134.54701	134.54701		134.55009	134.55009			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		137.21950	137.21950		137.22436	137.22436			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future		131.59147	131.59147		131.59448	131.59448			0.00	0.00	0	20,203.00
I2046	On 03/08/2017	Bond Future		134.12946	134.12946		134.13247	134.13247			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		135.18943	135.18943		135.19413	135.19413			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		141.06472	141.06472		142.54281	142.54281			0.00	0.00	0	24,094.00
I2050	On 03/08/2017	Bond Future		142.10682	142.10682		143.61326	143.61326			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		144.92965	144.92965		146.46751	146.46751			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		251.52900	251.52900		252.09600	252.09600			0.00	0.00	0	925.00
IGOV	On 03/08/2017	Index Future		256.38100	256.38100		256.95800	256.95800			0.00	0.00	0	297.00
IGOV	On 02/11/2017	Index Future		261.47200	261.47200		262.06500	262.06500			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		0.12380	0.12380		0.12070	0.12070			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
KES / R	On 18/09/2017	Foreign Exchange Future			0.12370		0.12370		0.12080	0.12080			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12370		0.12370		0.12070	0.12070			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.07700		9.07700		8.86920	8.86920		11.55	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.19800		9.19800		8.98340	8.98340		11.82	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.31870		9.31870		9.09590	9.09590		12.27	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.26410		1.26410		1.24190	1.24190			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.27920		1.27920		1.25600	1.25600			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.29390		1.29390		1.26990	1.26990			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25990		1.25990		1.25070	1.25070			0.00	62,995.00	50	4,098.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.26300		1.26300		1.25380	1.25380			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.26630		1.26630		1.25720	1.25720			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.09260		1.09260		1.08440	1.08440			0.00	81,945.00	75	33,325.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.09760		1.09760		1.08940	1.08940			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.10290		1.10290		1.09490	1.09490			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.74018		115.28081		8.36887	117.88111		7.96	0.00	211,655,567.16	1,836	111,594.00
R186	On 04/05/2017	Bond Future	8.44	Call	423.18000		0.42318	1,516.80000	1.51680	423.180	7.94	0.24	0.24	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,066.76000		1.06676	2,748.26000	2.74826	1,066.760	8.08	0.47	0.47	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	650.32000		0.65032	164.32000	0.16432	650.320	8.22	0.32	0.32	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	628.92000		0.62892	157.44000	0.15744	628.920	8.23	0.31	0.31	0.00	0	5,209.00
R186	On 04/05/2017	Bond Future	9.20	Put	250.45000		0.25045	49.92000	0.04992	250.450	8.38	0.15	0.15	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.78095		112.18078		8.39440	114.83035		8.22	0.00	14,920,043.74	133	133.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,014.43000		2.01443	1,063.28000	1.06328	2,014.430	8.43	0.46	0.46	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	883.19000		0.88319	409.22000	0.40922	883.190	8.74	0.25	0.25	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	671.46000		0.67146	299.65000	0.29965	671.460	8.83	0.20	0.20	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.81429		114.38310		8.41142	117.08613		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			301.13301		301.13301		301.14068	301.14068			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			299.98872		299.98872		299.99601	299.99601			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			305.94755		305.94755		305.95860	305.95860			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			246.84109		246.84109		248.12737	248.12737			0.00	0.00	0	33,747.00
R202	On 03/08/2017	Bond Future			247.90919		247.90919		249.22007	249.22007			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			252.83330		252.83330		254.17333	254.17333			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
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	8.24827		99.19199		7.92598	100.64964		5.70	0.00	0.00	0	19,183.00
R2023	On 03/08/2017	Bond Future	8.27302		101.08735		7.93287	102.57258		5.52	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future	8.29346		99.14008		7.93338	100.65565		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	7.40382		101.46985		7.15829	101.55572		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	9.13237		93.72265		8.75728	96.40146			0.00	0.00	0	31,886.00
R2030	On 03/08/2017	Bond Future	9.18050		91.50677		8.79259	94.23653			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future	9.21823		93.30339		8.81730	96.08781			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 04/05/2017	Bond Future	9.29644		92.51546		8.91673	95.42610		11.66	0.00	0.00	0	22,637.00
R2032	On 03/08/2017	Bond Future	9.34309		94.28324		8.95142	97.24922		11.59	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future	9.38588		91.97525		8.98156	95.00065		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	9.47702		96.53271		9.10762	99.63364			0.00	0.00	0	8,250.00
R2035	On 03/08/2017	Bond Future	9.52518		98.37728		9.14456	101.53718			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future	9.57175		95.80611		9.17936	99.02923			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	9.55914		92.95228		9.17965	96.13372		13.25	0.00	4,182,852.60	45	52,187.00
R2037	On 03/08/2017	Bond Future	9.61185		90.47131		9.22091	93.71323		13.80	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future	9.65534		92.24759		9.25297	95.55421		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	7.58026		103.66955		7.36487	103.99429		1.22	0.00	0.00	0	27,359.00
R204	On 03/08/2017	Bond Future	7.54972		101.61022		7.29296	101.94084		1.23	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future	7.45061		103.60501		7.13290	103.94333		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	9.58875		97.00080		9.20935	100.43175		13.96	0.00	0.00	0	9,680.00
R2040	On 03/08/2017	Bond Future	9.64061		94.34682		9.24998	97.84297		14.55	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future	9.68345		96.19918		9.28164	99.76520		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	9.61811		94.05029		9.23882	97.52656		14.71	0.00	0.00	0	23,791.00

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
R2044	On 03/08/2017	Bond Future		9.66857	91.46514		9.27835	95.00751		15.35	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.71030	93.26089		9.30925	96.87396		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		9.60045	93.27461		9.22132	96.84788		15.35	0.00	3,730,984.40	40	72,722.00
R2048	On 03/08/2017	Bond Future		9.64521	95.05696		9.25564	98.69815		15.32	0.00	0.00	0	170.00
R2048	On 02/11/2017	Bond Future		9.68840	92.48398		9.28797	96.19784		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		7.74936	101.07714		7.41965	101.86148		2.17	0.00	0.00	0	76,368.00
R207	On 03/08/2017	Bond Future		7.75433	99.36531		7.38739	100.16429		2.19	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,136.75000	1.13675	1,806.45000	1.80645	1,136.750	2.32	0.76	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.72194	101.31606		7.30955	102.13196		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 04/05/2017	Bond Future		7.88830	96.95522		7.55281	98.04379		3.53	0.00	0.00	0	23,301.00
R208	On 03/08/2017	Bond Future		7.89828	98.80789		7.53690	99.91694		3.51	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future		7.89360	97.34485		7.50188	98.47689		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		9.47547	72.53416		9.09636	75.19109		13.68	0.00	207,085,026.80	2,855	59,625.00
R209	On 04/05/2017	Bond Future	8.93	Call	191.01000	0.19101	859.58000	0.85958	191.010	13.64	0.12	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,877.31000	1.87731	717.97000	0.71797	1,877.310	14.00	0.61	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	868.10000	0.86810	263.97000	0.26397	868.100	14.29	0.37	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future		9.52015	73.92017		9.13057	76.62765		13.66	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future		9.56141	72.22062		9.16086	74.98218		13.71	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future	8.30	Call	456.21000	0.45621	951.26000	0.95126	456.210	13.15	0.13	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,539.40000	1.53940	2,649.62000	2.64962	1,539.400	13.56	0.33	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,932.63000	1.93263	1,176.08000	1.17608	1,932.630	14.40	0.34	0.00	0	3,360.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future		187.10970	187.10970		187.11430	187.11430			0.00	0.00	0	1,698.00

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
R210	On 03/08/2017	Bond Future	190.71868		190.71868		190.72306	190.72306			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future	192.07510		192.07510		192.08171	192.08171			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	149.48499		149.48499		149.48906	149.48906			0.00	0.00	0	3,268.00
R212	On 03/08/2017	Bond Future	150.31837		150.31837		150.32221	150.32221			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future	153.30425		153.30425		153.31000	153.31000			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	9.16924		84.51460		8.79964	87.08897		11.31	0.00	0.00	0	45,131.00
R213	On 03/08/2017	Bond Future	9.21065		86.12955		8.82954	88.75279		11.27	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.25029		84.26908		8.85700	86.94496		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	9.54476		72.78331		9.16574	75.57863		14.59	0.00	0.00	0	34,975.00
R214	On 03/08/2017	Bond Future	9.58789		74.17406		9.19871	77.02251		14.59	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.62944		72.33264		9.22968	75.23793		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	21,936.78000		21,936.78000		21,371.87000	21,371.87000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.27790		9.27790		9.04160	9.04160		12.13	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.48840		3.48840		3.41350	3.41350		15.13	0.00	0.00	0	19,800.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.31310		1.31310		1.29000	1.29000			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.29250		1.29250		1.28090	1.28090			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.27380		1.27380		1.25140	1.25140			0.00	0.00	0	0.00
Total for Derivatives :												6,566,866,160.58	736,091	2,958,402.00
Grand Total:												6,566,866,160.58	736,091	2,958,402.00