



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: 19/12/2016

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 19/12/2016	Foreign Exchange Future	14.08930	14.08930	13.99200	13.99200			26.58	0.00	2,700,425,684.50	191,665	0.00	
\$ / R	On 21/12/2016	Any day expiry	14.09170	14.09170	13.99780	13.99780			24.57	0.00	0.00	0	720.00	
\$ / R	On 21/12/2016	Any day expiry	13.50	Put	8.01930	0.00802	22.77730	0.02278	8.019	35.70	0.05	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	14.30	Call	41.97510	0.04198	59.86470	0.05986	41.975	28.15	0.24	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	15.00	Call	2.83200	0.00283	5.56020	0.00556	2.832	40.26	0.02	0.00	0	20,000.00
\$ / R	On 28/12/2016	Any day expiry	14.10300	14.10300	14.02080	14.02080			19.94	0.00	0.00	0	3,148.00	
\$ / R	On 29/12/2016	Any day expiry	14.10490	14.10490	14.02310	14.02310			19.66	0.00	0.00	0	0.00	
\$ / R	On 04/01/2017	Any day expiry	14.12130	14.12130	14.03680	14.03680			18.42	0.00	0.00	0	2,250.00	
\$ / R	On 11/01/2017	Any day expiry	14.14150	14.14150	14.05270	14.05270			18.43	0.00	0.00	0	50.00	
\$ / R	On 13/01/2017	Any day expiry	14.14720	14.14720	14.05730	14.05730			18.52	0.00	0.00	0	0.00	
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	178.75470	0.17875	249.47040	0.24947	178.755	18.12	0.37	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	7.74310	0.00774	8.43880	0.00844	7.743	25.13	0.02	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry	14.15880	14.15880	14.06640	14.06640			18.23	0.00	0.00	0	2,600.00	
\$ / R	On 18/01/2017	Any day expiry	14.16170	14.16170	14.06870	14.06870			18.28	0.00	0.00	0	0.00	
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	247.46340	0.24746	244.01990	0.24402	247.463	18.63	0.45	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry	14.16750	14.16750	14.07320	14.07320			18.40	0.00	0.00	0	184.00	

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 23/01/2017	Any day expiry		14.17610	14.17610		14.08120	14.08120		18.40	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry		14.18180	14.18180		14.08650	14.08650		18.56	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	291.83650	0.29184	366.01450	0.36601	291.837	18.44	0.45	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	26.46020	0.02646	29.68520	0.02969	26.460	22.64	0.06	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry		14.18730	14.18730		14.09180	14.09180		18.69	0.00	0.00	0	1,289.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	173.89960	0.17390	230.31850	0.23032	173.900	18.21	0.31	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	257.72180	0.25772	249.12390	0.24912	257.722	19.21	0.41	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry		14.19850	14.19850		14.10250	14.10250		18.65	0.00	0.00	0	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	336.99130	0.33699	410.16920	0.41017	336.991	18.59	0.47	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	116.39480	0.11639	117.89730	0.11790	116.395	20.68	0.21	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry		14.24580	14.24580		14.14770	14.14770		19.03	0.00	0.00	0	0.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	481.05100	0.48105	551.57100	0.55157	481.051	19.18	0.51	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	193.76140	0.19376	184.46770	0.18447	193.761	20.67	0.28	0.00	0	1,500.00
\$ / R	On 27/02/2017	Any day expiry		14.27320	14.27320		14.17460	14.17460		19.05	0.00	0.00	0	5,745.00
\$ / R	On 28/02/2017	Any day expiry		14.27590	14.27590		14.17730	14.17730		19.00	0.00	897,246.00	63	720.00
\$ / R	On 01/03/2017	Any day expiry		14.27860	14.27860		14.18000	14.18000		19.11	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future		14.31120	14.31120		14.21270	14.21270		19.12	0.00	801,656,179.20	56,016	452,642.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	25.85980	0.02586	25.83290	0.02583	25.860	20.09	0.04	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	38.33480	0.03833	42.14260	0.04214	38.335	19.16	0.06	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	80.51800	0.08052	97.10680	0.09711	80.518	18.13	0.13	3,525,746.40	1,980	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	85.08410	0.08508	102.35990	0.10236	85.084	18.14	0.13	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	96.50110	0.09650	115.44030	0.11544	96.501	18.16	0.14	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	124.80060	0.12480	147.57260	0.14757	124.801	18.21	0.18	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	184.81360	0.18481	214.67270	0.21467	184.814	18.30	0.24	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	891.40290	0.89140	830.10280	0.83010	891.403	18.39	0.72	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	858.67520	0.85868	799.30710	0.79931	858.675	18.44	0.70	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	679.30140	0.67930	631.68550	0.63169	679.301	18.78	0.61	0.00	0	501.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	368.10140	0.36810	418.98550	0.41899	368.101	18.78	0.39	10,861,210.80	1,980	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	414.79740	0.41480	469.55230	0.46955	414.797	18.89	0.42	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	528.92770	0.52893	494.28160	0.49428	528.928	19.12	0.52	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	517.72770	0.51773	581.58160	0.58158	517.728	19.12	0.48	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	486.87960	0.48688	455.54480	0.45554	486.880	19.30	0.49	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	575.67960	0.57568	642.84480	0.64284	575.680	19.30	0.51	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	470.89500	0.47090	440.83900	0.44084	470.895	19.37	0.48	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	599.69500	0.59969	668.13900	0.66814	599.695	19.37	0.52	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	447.78640	0.44779	419.59850	0.41960	447.786	19.48	0.46	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	733.20660	0.73321	807.89200	0.80789	733.207	19.75	0.58	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	315.52920	0.31553	298.32910	0.29833	315.529	20.22	0.35	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	302.17380	0.30217	286.21170	0.28621	302.174	20.31	0.34	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	291.87950	0.29188	276.87310	0.27687	291.880	20.39	0.33	0.00	0	506.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	267.95900	0.26796	254.84940	0.25485	267.959	20.58	0.31	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,158.55040	1.15855	1,246.15450	1.24615	1,158.550	20.84	0.72	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,263.32510	1.26333	1,352.88450	1.35288	1,263.325	21.09	0.74	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	193.64250	0.19364	186.28950	0.18629	193.643	21.33	0.24	0.00	0	30,000.00

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 13/03/2017	Foreign Exchange Future	15.50	Call	190.36950	0.19037	183.26340	0.18326	190.370	21.36	0.23	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,549.43550	1.54944	1,642.52470	1.64252	1,549.435	21.76	0.80	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,584.09570	1.58410	1,677.38070	1.67738	1,584.096	21.83	0.80	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	147.27460	0.14727	142.69220	0.14269	147.275	21.93	0.19	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	123.23480	0.12323	120.69620	0.12070	123.235	22.25	0.16	4,515,429.60	1,980	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	101.35980	0.10136	100.57640	0.10058	101.360	22.59	0.14	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	79.18190	0.07918	80.01910	0.08002	79.182	23.03	0.11	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,502.46550	2.50247	2,602.79170	2.60279	2,502.465	23.42	0.91	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	51.33640	0.05134	53.82140	0.05382	51.336	23.82	0.07	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	39.84200	0.03984	44.26580	0.04427	39.842	24.34	0.06	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	17.59320	0.01759	24.80020	0.02480	17.593	26.41	0.03	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	17.47450	0.01747	24.68880	0.02469	17.475	26.42	0.03	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	9.99350	0.00999	14.04660	0.01405	9.994	26.72	0.02	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	6.42880	0.00643	9.42950	0.00943	6.429	26.72	0.01	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.50540	0.00051	0.95970	0.00096	0.505	26.72	0.00	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			14.36010	14.36010	14.26140	14.26140		19.26	0.00	0.00	0	1,561.00
\$ / R	On 11/04/2017	Any day expiry			14.39010	14.39010	14.29110	14.29110		19.29	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.39280	14.39280	14.29380	14.29380		19.29	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	397.20020	0.39720	444.50040	0.44450	397.200	18.76	0.36	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	96.03500	0.09604	96.04520	0.09605	96.035	23.36	0.11	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.39550	14.39550	14.29650	14.29650		19.31	0.00	0.00	0	0.00
\$ / R	On 18/04/2017	Any day expiry			14.40910	14.40910	14.31000	14.31000		19.24	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			14.41730	14.41730	14.31810	14.31810		19.28	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.42820	14.42820	14.32900	14.32900		19.31	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	350.81530	0.35082	393.02250	0.39302	350.815	18.51	0.32	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	482.73710	0.48274	534.63250	0.53463	482.737	18.88	0.40	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	430.46070	0.43046	409.46150	0.40946	430.461	20.24	0.38	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	147.78290	0.14778	145.12320	0.14512	147.783	22.67	0.16	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.57800	14.57800	14.47760	14.47760		19.38	0.00	159,293,806.00	10,927	192,756.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	175.28540	0.17529	194.65490	0.19465	175.285	18.01	0.17	143,934,001.92	59,200	59,200.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	423.33280	0.42333	464.95680	0.46496	423.333	18.46	0.32	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	439.51150	0.43951	482.74130	0.48274	439.512	18.49	0.33	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	496.21540	0.49622	0.00000	0.00000	496.215	18.65	0.35	304,892,455.68	59,200	59,200.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	547.22290	0.54722	597.17630	0.59718	547.223	18.78	0.38	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	581.11070	0.58111	633.00150	0.63300	581.111	18.87	0.39	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	605.98310	0.60598	659.24760	0.65925	605.983	18.93	0.40	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	657.38500	0.65739	713.36630	0.71337	657.385	19.05	0.42	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	827.70560	0.82771	787.79390	0.78779	827.706	19.26	0.54	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	985.03210	0.98503	1,054.82100	1.05482	985.032	19.76	0.53	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	513.02510	0.51303	492.58230	0.49258	513.025	20.45	0.38	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,408.97600	1.40898	1,490.47940	1.49048	1,408.976	20.59	0.64	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	421.25260	0.42125	406.26670	0.40627	421.253	21.01	0.32	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,623.25260	1.62325	1,708.66670	1.70867	1,623.253	21.01	0.68	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	406.36050	0.40636	392.26110	0.39226	406.361	21.11	0.31	0.00	0	3,000.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	404.28130	0.40428		390.30570	0.39031	404.281	21.13	0.31	0.00	0	30,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	376.35230	0.37635		363.49200	0.36349	376.352	21.33	0.29	0.00	0	5,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	357.19710	0.35720		344.89790	0.34490	357.197	21.47	0.28	0.00	0	1,400.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	338.58700	0.33859		0.00000	0.00000	338.587	21.59	0.27	231,291,795.20	59,200	59,200.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	327.90770	0.32791		317.21250	0.31721	327.908	21.66	0.26	0.00	0	2,850.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	255.66130	0.25566		248.84480	0.24884	255.661	22.21	0.21	0.00	0	2,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	131.86010	0.13186		135.27980	0.13528	131.860	24.24	0.12	0.00	0	1,297.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	109.34550	0.10935		115.04960	0.11505	109.345	25.10	0.10	0.00	0	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	61.57880	0.06158		63.69690	0.06370	61.579	25.71	0.06	0.00	0	3,155.00	
\$ / R	On 12/07/2017	Any day expiry			14.64070	14.64070		14.54000	14.54000		19.43	0.00	0.00	0	0.00	
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	495.35680	0.49536		539.36640	0.53937	495.357	18.58	0.34	0.00	0	1,000.00	
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	176.91030	0.17691		178.14810	0.17815	176.910	23.73	0.14	0.00	0	1,000.00	
\$ / R	On 21/07/2017	Any day expiry			14.66530	14.66530		14.56440	14.56440		19.43	0.00	0.00	0	70.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			14.82620	14.82620		14.72440	14.72440		19.54	0.00	0.00	0	5,842.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	163.70680	0.16371		188.19130	0.18819	163.707	17.13	0.14	0.00	0	2,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	225.07880	0.22508		251.41420	0.25141	225.079	17.56	0.17	0.00	0	3,099.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	347.89960	0.34790		374.11510	0.37412	347.900	18.19	0.24	0.00	0	500.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	467.70510	0.46771		500.63220	0.50063	467.705	18.41	0.29	0.00	0	2,000.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	471.45490	0.47145		504.57850	0.50458	471.455	18.41	0.29	0.00	0	960.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	667.15920	0.66716		714.10800	0.71411	667.159	18.77	0.37	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	717.00860	0.71701		766.10480	0.76610	717.009	18.89	0.38	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	795.22140	0.79522		847.50470	0.84750	795.221	19.07	0.41	0.00	0	150.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	530.94580	0.53095		510.73620	0.51074	530.946	21.41	0.33	0.00	0	960.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	453.44750	0.45345		437.33830	0.43734	453.448	21.85	0.29	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	419.54600	0.41955		405.23960	0.40524	419.546	22.07	0.27	0.00	0	650.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	414.71650	0.41472		400.66960	0.40067	414.717	22.10	0.26	0.00	0	110.00	
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	291.88770	0.29189		287.69110	0.28769	291.888	23.26	0.19	0.00	0	3,099.00	
\$ / R	On 23/10/2017	Any day expiry			14.92070	14.92070		14.81760	14.81760		19.55	0.00	0.00	0	334.00	
\$ / R	On 18/12/2017	Foreign Exchange Future			15.07180	15.07180		14.96650	14.96650		19.62	0.00	0.00	0	15,312.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	372.42220	0.37242		399.82250	0.39982	372.422	17.85	0.22	0.00	0	52,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	616.73870	0.61674		652.16100	0.65216	616.739	18.48	0.31	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	655.03300	0.65503		692.27710	0.69228	655.033	18.55	0.32	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	681.28750	0.68129		719.75720	0.71976	681.288	18.59	0.33	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	694.62900	0.69463		733.71330	0.73371	694.629	18.61	0.34	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	851.56600	0.85157		899.32530	0.89933	851.566	18.95	0.38	0.00	0	2,055.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	867.44470	0.86744		915.74700	0.91575	867.445	18.98	0.39	0.00	0	22,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	725.76370	0.72576		698.46850	0.69847	725.764	21.28	0.37	0.00	0	52,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	666.45700	0.66646		641.73620	0.64174	666.457	21.57	0.34	0.00	0	22,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	605.38250	0.60538		583.35000	0.58335	605.383	21.91	0.32	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	598.00750	0.59801		576.30150	0.57630	598.008	21.95	0.31	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	592.54860	0.59255		571.08450	0.57108	592.549	21.98	0.31	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	585.36520	0.58537		564.21980	0.56422	585.365	22.02	0.31	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	459.75360	0.45975		446.22220	0.44622	459.754	22.91	0.25	0.00	0	2,055.00	
\$ / R	On 19/03/2018	Foreign Exchange Future			15.31940	15.31940		15.21860	15.21860		20.14	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 18/06/2018		Foreign Exchange Future		15.56710	15.56710	15.47100	15.47100		20.47	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	13.64 Put	Foreign Exchange Future		584.14570	0.58415	607.11690	0.60712	584.146	18.76	0.24	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016		Foreign Exchange Future		14.08930	14.08930	13.99200	13.99200		26.58	0.00	0.00	0	0.00
\$ / R MAXI	On 13/03/2017		Foreign Exchange Future		14.31120	14.31120	14.21270	14.21270		19.12	0.00	0.00	0	510.00
\$ / R MAXI	On 19/06/2017		Foreign Exchange Future		14.57800	14.57800	14.47760	14.47760		19.38	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017		Foreign Exchange Future		14.82620	14.82620	14.72440	14.72440		19.54	0.00	0.00	0	0.00
£ / R	On 19/12/2016		Foreign Exchange Future		17.44920	17.44920	17.46570	17.46570		27.12	0.00	415,168,815.60	23,793	0.00
£ / R	On 06/01/2017		Any day expiry		17.50740	17.50740	17.54200	17.54200		21.60	0.00	0.00	0	0.00
£ / R	On 31/01/2017		Any day expiry		17.60940	17.60940	17.62830	17.62830		20.27	0.00	0.00	0	30.00
£ / R	On 28/02/2017		Any day expiry		17.71530	17.71530	17.73140	17.73140		20.00	0.00	0.00	0	34.00
£ / R	On 13/03/2017		Foreign Exchange Future		17.76350	17.76350	17.78010	17.78010		20.02	0.00	38,315,869.50	2,157	44,162.00
£ / R	On 13/03/2017	17.00 Call	Foreign Exchange Future	1,088.36380	1.08836	1,115.62560	1.11563	1,088.364	19.10	0.70	0.00	0	500.00	
£ / R	On 13/03/2017	18.50 Call	Foreign Exchange Future	423.54080	0.42354	449.18340	0.44918	423.541	21.16	0.36	0.00	0	1,200.00	
£ / R	On 13/03/2017	19.00 Call	Foreign Exchange Future	304.90150	0.30490	327.13740	0.32714	304.902	21.92	0.28	0.00	0	600.00	
£ / R	On 13/03/2017	21.00 Call	Foreign Exchange Future	75.63410	0.07563	84.94050	0.08494	75.634	24.26	0.08	0.00	0	1,200.00	
£ / R	On 31/03/2017		Any day expiry		17.83210	17.83210	17.84900	17.84900		19.97	0.00	0.00	0	89.00
£ / R	On 25/04/2017		Any day expiry		17.92910	17.92910	17.94570	17.94570		19.71	0.00	0.00	0	73.00
£ / R	On 19/06/2017		Foreign Exchange Future		18.13550	18.13550	18.15300	18.15300		19.44	0.00	0.00	0	32,002.00
£ / R	On 18/09/2017		Foreign Exchange Future		18.48990	18.48990	18.50880	18.50880		18.89	0.00	0.00	0	17.00
£ / R	On 18/12/2017		Foreign Exchange Future		18.84660	18.84660	18.86440	18.86440		18.64	0.00	0.00	0	5,698.00
¥ / R	On 19/12/2016		Foreign Exchange Future		0.12025	0.12025	0.11836	0.11836		27.02	0.00	1,343,564.42	11,173	0.00
¥ / R	On 13/03/2017		Foreign Exchange Future		0.12261	0.12261	0.12070	0.12070		17.42	0.00	24,644.81	201	320.00
¥ / R	On 19/06/2017		Foreign Exchange Future		0.12550	0.12550	0.12357	0.12357		17.25	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017		Foreign Exchange Future		0.12827	0.12827	0.12632	0.12632		23.05	0.00	0.00	0	0.00
€ / R	On 19/12/2016		Foreign Exchange Future		14.69980	14.69980	14.59830	14.59830		13.85	0.00	394,248,636.00	26,820	0.00
€ / R	On 23/01/2017		Any day expiry		14.82090	14.82090	14.72200	14.72200		17.52	0.00	0.00	0	349.00
€ / R	On 25/01/2017		Any day expiry		14.82830	14.82830	14.72880	14.72880		17.71	0.00	0.00	0	67.00
€ / R	On 31/01/2017		Any day expiry		14.85000	14.85000	14.74950	14.74950		17.67	0.00	0.00	0	12.00
€ / R	On 24/02/2017		Any day expiry		14.93630	14.93630	14.83220	14.83220		17.94	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017		Any day expiry		14.95040	14.95040	14.84620	14.84620		17.92	0.00	0.00	0	26.00
€ / R	On 13/03/2017		Foreign Exchange Future		14.99620	14.99620	14.89190	14.89190		18.09	0.00	39,829,907.20	2,656	86,184.00
€ / R	On 13/03/2017	14.30 Put	Foreign Exchange Future	221.90780	0.22191	258.67170	0.25867	221.908	17.63	0.27	0.00	0	1,000.00	
€ / R	On 13/03/2017	14.80 Call	Foreign Exchange Future	615.83100	0.61583	569.58520	0.56959	615.831	17.95	0.58	0.00	0	500.00	
€ / R	On 13/03/2017	16.00 Call	Foreign Exchange Future	212.04030	0.21204	202.88060	0.20288	212.040	19.61	0.26	0.00	0	680.00	
€ / R	On 13/03/2017	17.17 Call	Foreign Exchange Future	69.13470	0.06913	70.61610	0.07062	69.135	21.17	0.10	0.00	0	1,000.00	
€ / R	On 15/03/2017		Any day expiry		15.00320	15.00320	14.89890	14.89890		18.14	0.00	0.00	0	0.00
€ / R	On 31/03/2017		Any day expiry		15.06120	15.06120	14.95660	14.95660		18.16	0.00	0.00	0	7.00
€ / R	On 19/06/2017		Foreign Exchange Future		15.35110	15.35110	15.24480	15.24480		18.08	0.00	149,028,478.80	9,708	78,761.00
€ / R	On 18/09/2017		Foreign Exchange Future		15.69000	15.69000	15.58340	15.58340		18.30	0.00	0.00	0	1,156.00
€ / R	On 18/12/2017		Foreign Exchange Future		16.03730	16.03730	15.92760	15.92760		18.45	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 17/12/2025	Interest Rate Swap	99.35130	99.35130	99.67791	99.67791					0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap	96.51501	96.51501	96.85922	96.85922					0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	95.36940	95.36940	95.72223	95.72223					0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	97.53295	97.53295	97.89405	97.89405					0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	101.23873	101.23873	101.59976	101.59976					0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap	100.06872	100.06872	100.06871	100.06871					0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap	100.00270	100.00270	100.00617	100.00617					0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.62524	99.62524	99.62648	99.62648					0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.67789	99.67789	99.68372	99.68372					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.95619	99.95619	99.96850	99.96850					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.97816	99.97816	99.99020	99.99020					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.28856	99.28856	99.30501	99.30501					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.98551	98.98551	99.00317	99.00317					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.09026	99.09026	99.11627	99.11627					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.62000	99.62000	99.66000	99.66000					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	98.28875	98.28875	98.43704	98.43704					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.67080	97.67080	97.83463	97.83463					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	97.02430	97.02430	97.19799	97.19799					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	97.35645	97.35645	97.54546	97.54546					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.64654	99.64654	99.84341	99.84341					0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future	510.95800	510.95800	509.73600	509.73600					0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	520.83200	520.83200	519.59600	519.59600					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	531.21800	531.21800	529.96700	529.96700					0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	589.47600	589.47600	587.16400	587.16400					0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	600.86700	600.86700	598.52300	598.52300					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	612.84900	612.84900	610.47000	610.47000					0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	535.54800	535.54800	533.17000	533.17000					0.00	0.00	0	746.00
ALBI	On 04/05/2017	Index Future	545.89700	545.89700	543.48400	543.48400					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	556.78300	556.78300	554.33200	554.33200					0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.22210	10.22210	10.29720	10.29720				17.77	0.00	48,023,425.80	4,698	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.36240	10.36240	10.43960	10.43960				14.09	0.00	6,849,546.40	661	19,286.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.53260	10.53260	10.61190	10.61190				14.22	0.00	0.00	0	102.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.69330	10.69330	10.77530	10.77530				14.50	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.85420	10.85420	10.93740	10.93740				14.68	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.52190	10.52190	10.45080	10.45080				20.06	0.00	126,262.80	12	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
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.70080	10.70080		10.62800	10.62800		16.16	0.00	738,355.20	69	229.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		10.91320	10.91320		10.83970	10.83970		16.28	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		11.11250	11.11250		11.03870	11.03870		16.15	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future		160.70000	160.70000		292.72860	292.72860			0.00	3,214,000.00	20,000	0.00
CHF / R	On 19/12/2016	Foreign Exchange Future		13.73750	13.73750		13.59180	13.59180		24.34	0.00	23,491,125.00	1,710	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future		14.03050	14.03050		13.88150	13.88150		18.42	0.00	1,136,470.50	81	1,396.00
CHF / R	On 19/06/2017	Foreign Exchange Future		14.38240	14.38240		14.22920	14.22920		19.01	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		14.72030	14.72030		14.56420	14.56420		19.30	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.03170	2.03170		2.01600	2.01600		21.74	0.00	20,317.00	10	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.02830	2.02830		2.01760	2.01760		17.50	0.00	20,283.00	10	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.04240	2.04240		2.03390	2.03390		17.58	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		2.05800	2.05800		2.04900	2.04900		18.03	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future		1.97730	1.97730		1.96590	1.96590		20.60	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.01980	2.01980		2.00520	2.00520		16.99	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		2.06850	2.06850		2.05370	2.05370		17.16	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 02/02/2017	Bond Future		10.58640	79.09490		10.64836	78.70511			0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future		10.66847	76.82993		10.73230	76.43386			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future		10.74413	78.36275		10.80992	77.95980			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 02/02/2017	Bond Future		10.71363	83.25049		10.77551	82.80518			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future		10.79521	80.59692		10.85899	80.14433			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		10.86953	82.20509		10.93522	81.74464			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
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/02/2017	GOVI	533.43900		533.43900		531.07700	531.07700			0.00	21,337,560.00	4	487.00
GOVI	On 04/05/2017	GOVI	543.74800		543.74800		541.35100	541.35100			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	554.59100		554.59100		552.15600	552.15600			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.81380		1.81380		1.80320	1.80320		23.01	0.00	181,380.00	100	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.84250		1.84250		1.83170	1.83170		18.57	0.00	0.00	0	19,830.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.87580		1.87580		1.86510	1.86510		18.72	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.90610		1.90610		1.89570	1.89570		18.73	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	127.20829		127.20829		127.22173	127.22173			0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future	129.67468		129.67468		129.69048	129.69048			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	130.93534		130.93534		130.95323	130.95323			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
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2017	Bond Future	105.88834		105.88834		105.89930	105.89930			0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	106.90173		106.90173		106.91444	106.91444			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	109.04016		109.04016		109.05460	109.05460			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 02/02/2017	Bond Future	130.73612		130.73612		130.74988	130.74988			0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	133.27086		133.27086		133.28708	133.28708			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	134.43688		134.43688		134.45513	134.45513			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 02/02/2017	Bond Future	130.91124		130.91124		130.92459	130.92459			0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future	131.92029		131.92029		131.93620	131.93620			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	134.55962		134.55962		134.57756	134.57756			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 02/02/2017	Bond Future	139.36558		139.36558		139.37984	139.37984			0.00	0.00	0	24,832.00
I2050	On 04/05/2017	Bond Future	142.06752		142.06752		142.08451	142.08451			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	143.24675		143.24675		143.26615	143.26615			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 02/02/2017	Index Future	247.20100		247.20100		247.29600	247.29600			0.00	0.00	0	1,030.00
IGOV	On 04/05/2017	Index Future	251.99300		251.99300		252.09500	252.09500			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	257.03300		257.03300		257.14200	257.14200			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	671.57500		671.57500		671.77600	671.77600			0.00	0.00	0	157.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.37000		92.63000		7.37000	92.63000			0.00	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future			7.39000		92.61000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future			7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future			7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future			7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.49000		92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.53000		92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.56000		92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.59000		92.41000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.62000		92.38000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.64000		92.36000		7.64000	92.36000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.13780		0.13780		0.13690	0.13690			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13750		0.13750		0.13700	0.13700			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13770		0.13770		0.13670	0.13670			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.13820		0.13820		0.13730	0.13730			0.00	0.00	0	1,382.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			9.78070		9.78070		9.86270	9.86270		18.88	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.90850		9.90850		9.99470	9.99470		15.42	0.00	0.00	0	58.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.06360		10.06360		10.15250	10.15250		15.59	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.20910		10.20910		10.29860	10.29860		15.81	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.29970		1.29970		1.29280	1.29280			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.31850		1.31850		1.31160	1.31160			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.33130		1.33130		1.32390	1.32390			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.34360		1.34360		1.33840	1.33840			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.23850		1.23850		1.24830	1.24830			0.00	2,477.00	2	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.24120		1.24120		1.25100	1.25100			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.24400		1.24400		1.25390	1.25390			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.24710		1.24710		1.25700	1.25700			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.04330		1.04330		1.04330	1.04330			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.04790		1.04790		1.04780	1.04780			0.00	0.00	0	12.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.05300		1.05300		1.05300	1.05300			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.05830		1.05830		1.05830	1.05830			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.98732		111.12464		9.04902	110.70157		9.24	0.00	44,560,980.64	401	114,226.00
R186	On 02/02/2017	Bond Future	8.00	Call	32.84000		0.03284		31.19000	0.03119	32.840	8.92	0.03	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	196.82000		0.19682		179.14000	0.17914	196.820	9.04	0.12	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	251.22000		0.25122		227.77000	0.22777	251.220	9.06	0.14	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	470.16000		0.47016		423.26000	0.42326	470.160	9.11	0.23	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	503.12000		0.50312		452.71000	0.45271	503.120	9.12	0.24	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,878.43000		1.87843		2,193.58000	2.19358	1,878.430	9.20	0.58	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/02/2017	Bond Future	8.90	Put	1,758.46000		1.75846	2,065.17000	2.06517	1,758.460		9.21	0.56	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,569.55000		1.56955	1,861.61000	1.86161	1,569.550		9.22	0.52	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,329.11000		1.32911	1,599.66000	1.59966	1,329.110		9.25	0.47	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,089.12000		1.08912	1,334.24000	1.33424	1,089.120		9.30	0.41	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	466.86000		0.46686	617.81000	0.61781	466.860		9.47	0.22	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	339.89000		0.33989	463.20000	0.46320	339.890		9.53	0.17	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			9.03501		113.27244	9.09901	112.84291			9.01	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.07399		110.22692	9.14043	109.79034			9.28	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 02/02/2017	Bond Future			295.22979		295.22979	295.26041	295.26041				0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			300.95380		300.95380	300.98984	300.98984				0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			300.07060		300.07060	300.11137	300.11137				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 02/02/2017	Bond Future			243.05725		243.05725	243.08236	243.08236				0.00	0.00	0	36,370.00
R202	On 04/05/2017	Bond Future			247.76971		247.76971	247.79925	247.79925				0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			249.05924		249.05924	249.09254	249.09254				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 02/02/2017	Bond Future			8.70573		98.99008	8.76789	98.71057			6.60	0.00	0.00	0	19,260.00
R2023	On 04/05/2017	Bond Future			8.75090		96.97095	8.81607	96.68756			6.61	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.78445		98.90535	8.85296	98.61763			6.35	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 02/02/2017	Bond Future			7.80002		103.55058	7.87314	103.50835			0.62	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future			7.66416		101.37894	7.78288	101.33755			0.39	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 02/02/2017	Bond Future			9.39843		89.78867	9.45999	89.36726				0.00	15,982,383.26	178	35,303.00
R2030	On 04/05/2017	Bond Future			9.45168		91.52430	9.51512	91.09625				0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future			9.49949		89.34300	9.56497	88.90760				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 02/02/2017	Bond Future			9.55010		92.62797	9.61166	92.17873			12.66	0.00	0.00	0	19,889.00
R2032	On 04/05/2017	Bond Future			9.60292		90.25922	9.66629	89.80272			12.99	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future			9.64884		92.05994	9.71409	91.59557			12.83	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 02/02/2017	Bond Future			9.63076		97.50019	9.69233	97.00555				0.00	0.00	0	7,194.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/05/2017	Bond Future		9.68130	94.88141		9.74458	94.37877			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.72573	96.77420		9.79081	96.26286			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 02/02/2017	Bond Future		9.68843	89.74657		9.74482	89.29491		14.78	0.00	0.00	0	45,256.00
R2037	On 04/05/2017	Bond Future		9.74168	91.48144		9.79960	91.02254		14.54	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.79035	89.04885		9.84991	88.58201		15.07	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 02/02/2017	Bond Future		7.99749	101.04404		8.06207	100.93396		1.94	0.00	0.00	0	30,150.00
R204	On 04/05/2017	Bond Future		8.02936	102.99696		8.10358	102.88639		1.71	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		8.01924	101.00953		8.10675	100.89812		1.59	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 02/02/2017	Bond Future		9.69265	93.83571		9.75409	93.30550		15.45	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.74437	95.64961		9.80747	95.11070		15.20	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.79158	93.04975		9.85645	92.50134		15.76	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 02/02/2017	Bond Future		9.68644	91.25108		9.74784	90.71390		16.16	0.00	0.00	0	20,651.00
R2044	On 04/05/2017	Bond Future		9.73583	93.01498		9.79885	92.46891		15.90	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.78079	90.48780		9.84552	89.93215		16.49	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 02/02/2017	Bond Future		9.66730	94.87364		9.72872	94.32293		15.98	0.00	18,974,728.00	200	74,008.00
R2048	On 04/05/2017	Bond Future		9.71205	92.26751		9.77505	91.70761		16.50	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.75125	94.10819		9.81589	93.53836		16.33	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 02/02/2017	Bond Future		8.21269	97.98523		8.28114	97.81261		3.17	0.00	0.00	0	75,535.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,770.16000	1.77016	1,617.18000	1.61718	1,770.160	3.29	0.94	0.00	0	62.00
R207	On 04/05/2017	Bond Future		8.25930	99.87916		8.33416	99.70482		2.91	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		8.28339	98.22747		8.36615	98.05097		2.87	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	788.48000	0.78848	716.20000	0.71620	788.480	2.86	0.47	0.00	0	51.00
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 02/02/2017	Bond Future		8.37206	96.81523		8.43979	96.59040		4.53	0.00	0.00	0	29,322.00
R208	On 04/05/2017	Bond Future		8.41256	95.28357		8.48482	95.05594		4.39	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future		8.43649	97.18446		8.51395	96.95356		4.23	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	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 02/02/2017	Bond Future	9.57121	73.31237		9.63258	72.90035			14.68	0.00	0.00	0	66,512.00
R209	On 04/05/2017	Bond Future	9.61702	71.57854		9.67997	71.15970			15.14	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future	9.65662	73.00657		9.72119	72.58040			15.07	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 02/02/2017	Bond Future	185.94680	185.94680		185.96608	185.96608				0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future	187.23421	187.23421		187.25690	187.25690				0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future	190.97978	190.97978		191.00546	191.00546				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
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future	146.15511	146.15511		146.17058	146.17058				0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future	148.98894	148.98894		149.00707	149.00707				0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future	149.93768	149.93768		149.95818	149.95818				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 02/02/2017	Bond Future	9.41384	84.48002		9.47537	84.07063			12.37	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future	9.46048	82.56096		9.52375	82.14501			12.71	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.50055	84.20793		9.56567	83.78479			12.61	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	9.62151	73.80479		9.68289	73.37321			15.43	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.66485	71.93310		9.72775	71.49435			15.92	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.70261	73.36813		9.76710	72.92157			15.82	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 19/12/2016	Foreign Exchange Future	23,291.71000	23,291.71000		23,118.27000	23,118.27000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
RAIN	On 13/03/2017	Foreign Exchange Future	23,604.55000		23,604.55000	23,443.86000	23,443.86000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.73080		9.73080	9.70850	9.70850			18.93	0.00	1,488,812.40	153	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.88050		9.88050	9.85990	9.85990			14.97	0.00	0.00	0	36.00
SGD / R	On 19/06/2017	Foreign Exchange Future	10.06290		10.06290	10.04280	10.04280			15.04	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.01860		4.01860	3.97920	3.97920			21.25	0.00	333,543.80	83	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.00840		4.00840	3.97000	3.97000			16.86	0.00	332,697.20	83	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.98660		3.98660	3.94460	3.94460			16.91	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.43360		1.43360	1.41200	1.41200				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.39230		1.39230	1.37170	1.37170				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.33060		1.33060	1.31130	1.31130				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.27940		1.27940	1.26160	1.26160				0.00	0.00	0	0.00
Total for Derivatives :												5,586,067,819.63	547,174	3,059,162.00
Grand Total:												5,586,067,819.63	547,174	3,059,162.00