



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: 22/06/2017

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 23/06/2017	Any day expiry										
\$ / R	12.70	Put	2.26160	13.01060	13.01060	13.05160	13.05160	2.262	19.87	0.03	0.00	0	20,000.00
\$ / R		On 28/06/2017	Any day expiry										
\$ / R	13.50	Put	500.80870	13.01060	13.01060	13.05890	13.05890	500.809	15.28	0.00	0.00	0	113.00
\$ / R	16.24	Call	0.18420	13.01060	13.01060	13.05890	13.05890	0.184	20.00	0.92	0.00	0	60.00
\$ / R		On 28/06/2017	Any day expiry										
\$ / R		On 30/06/2017	Any day expiry										
\$ / R		On 05/07/2017	Any day expiry										
\$ / R	14.00	Call	4.96520	13.01470	13.01470	13.06360	13.06360	4.965	15.45	0.00	0.00	0	4,630.00
\$ / R		On 07/07/2017	Any day expiry										
\$ / R		On 10/07/2017	Any day expiry										
\$ / R	14.07	Call	8.72060	13.02550	13.02550	13.07480	13.07480	8.721	14.96	0.00	0.00	0	0.00
\$ / R		On 10/07/2017	Any day expiry										
\$ / R		On 12/07/2017	Any day expiry										
\$ / R	12.65	Put	40.96120	13.03000	13.03000	13.07930	13.07930	40.961	15.08	0.00	0.00	0	0.00
\$ / R	13.95	Put	924.83690	13.03670	13.03670	13.08600	13.08600	924.837	15.24	0.00	0.00	0	0.00
\$ / R	17.98	Call	0.02660	13.04120	13.04120	13.09040	13.09040	0.027	14.12	0.17	0.00	0	325.00
\$ / R		On 12/07/2017	Any day expiry										
\$ / R		On 12/07/2017	Any day expiry										
\$ / R		On 12/07/2017	Any day expiry										
\$ / R		On 14/07/2017	Any day expiry										

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 17/07/2017	Any day expiry			13.05240	13.05240	13.10160	13.10160		15.15	0.00	0.00	0	1,272.00
\$ / R			On 18/07/2017	Any day expiry			13.05460	13.05460	13.10390	13.10390		15.21	0.00	0.00	0	0.00
\$ / R			On 18/07/2017	Any day expiry	12.50	Put	28.16830	0.02817	24.74140	0.02474	28.168	13.89	0.12	0.00	0	34,000.00
\$ / R			On 19/07/2017	Any day expiry			13.05690	13.05690	13.10610	13.10610		15.27	0.00	0.00	0	1,080.00
\$ / R			On 21/07/2017	Any day expiry			13.06140	13.06140	13.11060	13.11060		15.35	0.00	0.00	0	70.00
\$ / R			On 25/07/2017	Any day expiry			13.07030	13.07030	13.11940	13.11940		15.23	0.00	0.00	0	0.00
\$ / R			On 25/07/2017	Any day expiry	13.20	Put	318.94030	0.31894	293.04910	0.29305	318.940	15.79	0.57	0.00	0	2,000.00
\$ / R			On 25/07/2017	Any day expiry	14.30	Call	20.67330	0.02067	25.30850	0.02531	20.673	19.29	0.06	0.00	0	2,000.00
\$ / R			On 27/07/2017	Any day expiry			13.07470	13.07470	13.12380	13.12380		15.29	0.00	0.00	0	0.00
\$ / R			On 27/07/2017	Any day expiry	13.50	Put	540.65450	0.54065	506.78030	0.50678	540.654	16.92	0.72	0.00	0	60.00
\$ / R			On 27/07/2017	Any day expiry	16.53	Call	1.69450	0.00169	1.67810	0.00168	1.694	28.71	0.00	0.00	0	60.00
\$ / R			On 31/07/2017	Any day expiry			13.08320	13.08320	13.13240	13.13240		15.36	0.00	0.00	0	4,606.00
\$ / R			On 04/08/2017	Any day expiry			13.09160	13.09160	13.14110	13.14110		15.46	0.00	0.00	0	1,350.00
\$ / R			On 11/08/2017	Any day expiry			13.10650	13.10650	13.15620	13.15620		15.40	0.00	0.00	0	70.00
\$ / R			On 17/08/2017	Any day expiry			13.11920	13.11920	13.16920	13.16920		15.36	0.00	0.00	0	0.00
\$ / R			On 17/08/2017	Any day expiry	13.35	Put	461.16780	0.46117	431.58140	0.43158	461.168	16.11	0.60	0.00	0	34,000.00
\$ / R			On 29/08/2017	Any day expiry			13.14470	13.14470	13.19510	13.19510		15.43	0.00	0.00	0	0.00
\$ / R			On 29/08/2017	Any day expiry	13.50	Put	580.65000	0.58065	547.69330	0.54769	580.650	16.42	0.63	0.00	0	60.00
\$ / R			On 29/08/2017	Any day expiry	16.84	Call	5.33460	0.00533	5.61370	0.00561	5.335	24.66	0.01	0.00	0	60.00
\$ / R			On 31/08/2017	Any day expiry			13.14910	13.14910	13.19940	13.19940		15.47	0.00	0.00	0	2,500.00
\$ / R			On 18/09/2017	Foreign Exchange Future			13.18920	13.18920	13.23810	13.23810		15.61	0.00	1,021,912,405.20	77,481	842,683.00
\$ / R			On 18/09/2017	Foreign Exchange Future	12.00	Put	29.92870	0.02993	24.84040	0.02484	29.929	13.62	0.07	0.00	0	37,202.00
\$ / R			On 18/09/2017	Foreign Exchange Future	12.20	Put	54.48270	0.05448	47.08840	0.04709	54.483	13.89	0.12	0.00	0	1,000.00
\$ / R			On 18/09/2017	Foreign Exchange Future	12.25	Put	62.46170	0.06246	54.44120	0.05444	62.462	13.96	0.13	0.00	0	10,000.00
\$ / R			On 18/09/2017	Foreign Exchange Future	12.26	Put	64.15420	0.06415	56.00750	0.05601	64.154	13.98	0.14	0.00	0	5,250.00
\$ / R			On 18/09/2017	Foreign Exchange Future	12.50	Put	115.43890	0.11544	104.10900	0.10411	115.439	14.31	0.21	27,921,904.50	10,000	53,025.00
\$ / R			On 18/09/2017	Foreign Exchange Future	12.60	Put	143.87880	0.14388	130.65910	0.13066	143.879	14.47	0.25	0.00	0	190.00
\$ / R			On 18/09/2017	Foreign Exchange Future	12.75	Call	634.58500	0.63459	666.85910	0.66686	634.585	14.76	0.69	0.00	0	3,500.00
\$ / R			On 18/09/2017	Foreign Exchange Future	12.75	Put	195.38500	0.19538	178.75910	0.17876	195.385	14.76	0.31	0.00	0	20,000.00
\$ / R			On 18/09/2017	Foreign Exchange Future	12.80	Put	214.75480	0.21475	196.95380	0.19695	214.755	14.85	0.33	0.00	0	3,000.00
\$ / R			On 18/09/2017	Foreign Exchange Future	12.90	Call	546.00480	0.54600	574.72660	0.57473	546.005	15.04	0.63	0.00	0	400.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.00	Put	303.22830	0.30323	280.66540	0.28067	303.228	15.23	0.41	0.00	0	10,000.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.00	Call	492.42830	0.49243	518.76540	0.51877	492.428	15.23	0.59	0.00	0	5,551.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.13	Call	429.15700	0.42916	452.43910	0.45244	429.157	15.48	0.54	0.00	0	250.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.14	Put	375.38170	0.37538	349.53020	0.34953	375.382	15.50	0.47	0.00	0	90.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.20	Call	397.97630	0.39798	419.65580	0.41966	397.976	15.61	0.51	0.00	0	5,000.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.30	Call	358.52950	0.35853	377.19730	0.37720	358.529	15.87	0.47	0.00	0	500.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.40	Call	322.80880	0.32281	339.53840	0.33954	322.809	16.13	0.44	575,997.74	100	600.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.40	Put	533.60880	0.53361	501.43840	0.50144	533.609	16.13	0.56	0.00	0	3,500.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.45	Call	306.25980	0.30626	322.07340	0.32207	306.260	16.25	0.42	0.00	0	4,375.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.50	Call	290.54450	0.29054	305.47420	0.30547	290.545	16.38	0.40	0.00	0	6,020.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.63	Put	694.13210	0.69413	658.02880	0.65803	694.132	16.72	0.64	0.00	0	216,962.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.75	Put	784.07130	0.78407	746.20640	0.74621	784.071	17.03	0.68	0.00	0	20,000.00
\$ / R			On 18/09/2017	Foreign Exchange Future	13.76	Put	791.73820	0.79174	753.73510	0.75374	791.738	17.05	0.68	0.00	0	960.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	211.85320	0.21185	222.21050	0.22221	211.853	17.16	0.31	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	182.55020	0.18255	191.52950	0.19153	182.550	17.50	0.27	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	171.20450	0.17120	179.63770	0.17964	171.205	17.64	0.26	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	138.40450	0.13840	145.25370	0.14525	138.405	18.10	0.22	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,166.31170	1.16631	1,124.11840	1.12412	1,166.312	18.15	0.79	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	131.28960	0.13129	137.79410	0.13779	131.290	18.22	0.21	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,252.77650	1.25278	1,209.92950	1.20993	1,252.776	18.38	0.81	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	120.70470	0.12070	126.69500	0.12669	120.705	18.41	0.19	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,385.12810	1.38513	1,341.42630	1.34143	1,385.128	18.74	0.83	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	101.14260	0.10114	106.18850	0.10619	101.143	18.81	0.16	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	95.48480	0.09548	100.86760	0.10087	95.485	18.89	0.16	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	78.50030	0.07850	83.66640	0.08367	78.500	19.16	0.13	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	56.90130	0.05690	61.02400	0.06102	56.901	19.60	0.10	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	18.83980	0.01884	20.55480	0.02055	18.840	21.23	0.04	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	12.76560	0.01277	13.61520	0.01362	12.766	21.97	0.02	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	11.62090	0.01162	12.31630	0.01232	11.621	22.16	0.02	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	8.84010	0.00884	9.18030	0.00918	8.840	22.72	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	7.41850	0.00742	7.59220	0.00759	7.419	23.09	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	7.22950	0.00723	7.38200	0.00738	7.230	23.15	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	1.81060	0.00181	1.94110	0.00194	1.811	23.37	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.20920	13.20920	13.25740	13.25740		15.62	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	609.46790	0.60947	576.07570	0.57608	609.468	16.36	0.59	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	7.69050	0.00769	8.00570	0.00801	7.690	22.55	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.21130	13.21130	13.25950	13.25950		15.62	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.21340	13.21340	13.26170	13.26170		15.64	0.00	0.00	0	730.00
\$ / R	On 23/10/2017	Any day expiry			13.26410	13.26410	13.31300	13.31300		15.64	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.27260	13.27260	13.32160	13.32160		15.66	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	309.18800	0.30919	289.06820	0.28907	309.188	15.07	0.36	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	632.20030	0.63220	600.53090	0.60053	632.200	16.21	0.55	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	243.84250	0.24384	253.78320	0.25378	243.843	17.51	0.30	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	8.17600	0.00818	8.33680	0.00834	8.176	20.74	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.30850	13.30850	13.35800	13.35800		15.69	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.34020	13.34020	13.39010	13.39010		15.75	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	650.58330	0.65058	620.17690	0.62018	650.583	16.06	0.52	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	23.07790	0.02308	26.14800	0.02615	23.078	22.36	0.03	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.38250	13.38250	13.43290	13.43290		15.79	0.00	25,426,750.00	1,900	133,276.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	56.91580	0.05692	54.86010	0.05486	56.916	14.28	0.09	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	81.02110	0.08102	77.32150	0.07732	81.021	13.89	0.12	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	117.60190	0.11760	109.10550	0.10911	117.602	13.99	0.16	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	163.21650	0.16322	152.38670	0.15239	163.216	14.20	0.21	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	191.40690	0.19141	179.25910	0.17926	191.407	14.32	0.23	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	239.33490	0.23933	225.12340	0.22512	239.335	14.49	0.27	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	384.26450	0.38426	363.22050	0.36322	384.264	15.06	0.37	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	433.49870	0.43350	410.69070	0.41069	433.499	15.24	0.40	0.00	0	34,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	443.71630	0.44372	420.55700	0.42056	443.716	15.28	0.41	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Call	691.77290	0.69177	718.48850	0.71849	691.773	15.33	0.59	0.00	0	40.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	475.10090	0.47510	450.89380	0.45089	475.101	15.39	0.42	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	491.19390	0.49119	466.47070	0.46647	491.194	15.44	0.43	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	645.56660	0.64557	670.55870	0.67056	645.567	15.51	0.56	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	569.76760	0.56977	542.67120	0.54267	569.768	15.70	0.47	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	599.17210	0.59917	571.25180	0.57125	599.172	15.79	0.48	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	543.00120	0.54300	563.66100	0.56366	543.001	15.98	0.49	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,003.34290	1.00334	966.93570	0.96694	1,003.343	16.96	0.63	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,394.27010	1.39427	1,353.63910	1.35364	1,394.270	17.94	0.72	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	198.39780	0.19840	206.00250	0.20600	198.398	18.79	0.21	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	184.03990	0.18404	191.11490	0.19111	184.040	18.95	0.20	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	182.79080	0.18279	189.82030	0.18982	182.791	18.96	0.20	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	141.64250	0.14164	147.13780	0.14714	141.643	19.51	0.16	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	102.49240	0.10249	106.50970	0.10651	102.492	20.24	0.12	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	55.36450	0.05536	58.40580	0.05841	55.364	22.13	0.06	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	52.46940	0.05247	55.47180	0.05547	52.469	22.32	0.06	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	27.50810	0.02751	30.67640	0.03068	27.508	22.59	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.39090	13.39090	13.44140	13.44140		15.80	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	663.08080	0.66308	633.50540	0.63351	663.081	15.99	0.51	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	31.19680	0.03120	34.57450	0.03457	31.197	22.66	0.04	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry			13.41400	13.41400	13.46480	13.46480		15.74	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry			13.50110	13.50110	13.55330	13.55330		15.88	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.50520	13.50520	13.55750	13.55750		15.88	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.57160	13.57160	13.62500	13.62500		15.91	0.00	2,917,894.00	215	9,899.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	244.43140	0.24443	228.84930	0.22885	244.431	14.40	0.23	46,732,050.50	15,000	15,950.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	435.33910	0.43534	411.23590	0.41124	435.339	15.01	0.35	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	630.35430	0.63035	600.27440	0.60027	630.354	15.63	0.43	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	371.76050	0.37176	379.07540	0.37908	371.761	18.13	0.30	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	334.72920	0.33473	341.75140	0.34175	334.729	18.39	0.27	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	279.47320	0.27947	285.22860	0.28523	279.473	18.84	0.23	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	241.52280	0.24152	246.44090	0.24644	241.523	19.21	0.21	41,259,629.25	15,000	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	213.58070	0.21358	217.90340	0.21790	213.581	19.53	0.19	0.00	0	650.00
\$ / R	On 25/04/2018	Any day expiry			13.64810	13.64810	13.70170	13.70170		16.02	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,772.44600	1.77245	1,725.80970	1.72581	1,772.446	18.10	0.69	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	287.44610	0.28745	292.23670	0.29224	287.446	19.09	0.23	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.68120	13.68120	13.73480	13.73480		16.08	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.68940	13.68940	13.74310	13.74310		16.07	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.75960	13.75960	13.81350	13.81350		16.08	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	19.86320	0.01986	21.34990	0.02135	19.863	12.30	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	452.36130	0.45236	428.95360	0.42895	452.361	14.89	0.32	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	469.29720	0.46930	445.32740	0.44533	469.297	14.93	0.32	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	490.95690	0.49096	466.29050	0.46629	490.957	14.98	0.33	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	805.36750	0.80537	771.23450	0.77123	805.368	15.91	0.45	0.00	0	70,530.00

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	15.11	Call	493.53010		0.49353		500.08090	0.50008	493.530	18.04	0.33	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	487.64490		0.48764		494.01760	0.49402	487.645	18.09	0.33	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	294.00990		0.29401		297.26860	0.29727	294.010	19.55	0.21	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.87830		13.87830		13.93240	13.93240		16.42	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.95280		13.95280		14.00710	14.00710		16.55	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	24.99800		0.02500		26.87530	0.02688	24.998	12.02	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	453.72130		0.45372		433.98150	0.43398	453.721	15.15	0.28	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	468.11200		0.46811		474.25940	0.47426	468.112	19.14	0.28	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.07410		14.07410		14.12860	14.12860		16.75	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.14010		14.14010		14.19470	14.19470		16.89	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.26990		14.26990		14.32470	14.32470		16.83	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.34020		14.34020		14.39510	14.39510		17.12	0.00	0.00	0	1,500.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.18920		13.18920		13.23810	13.23810		15.61	0.00	0.00	0	373.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.38250		13.38250		13.43290	13.43290		15.79	0.00	0.00	0	53.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.57160		13.57160		13.62500	13.62500		15.91	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.75960		13.75960		13.81350	13.81350		16.08	0.00	0.00	0	182.00
£ / R	On 30/06/2017	Any day expiry			16.47850		16.47850		16.55060	16.55060		15.60	0.00	0.00	0	5.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.74020		16.74020		16.81380	16.81380		15.91	0.00	47,793,271.00	2,855	43,154.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	540.19490		0.54019		580.25400	0.58025	540.195	15.88	0.53	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	17.80	Call	202.46340		0.20246		218.22820	0.21823	202.463	17.34	0.25	0.00	0	1,200.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.03110		17.03110		17.10760	17.10760		16.17	0.00	0.00	0	8,523.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.31950		17.31950		17.40140	17.40140		15.60	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.60890		17.60890		17.69200	17.69200		15.35	0.00	0.00	0	3,441.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11887		0.11887		0.11908	0.11908		18.61	0.00	0.00	0	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12113		0.12113		0.12135	0.12135		15.95	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12343		0.12343		0.12367	0.12367		14.81	0.00	0.00	0	0.00
€ / R	On 30/06/2017	Any day expiry			14.52330		14.52330		14.56630	14.56630		14.02	0.00	0.00	0	4.00
€ / R	On 31/07/2017	Any day expiry			14.62480		14.62480		14.66900	14.66900		14.47	0.00	0.00	0	2.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.78010		14.78010		14.82450	14.82450		14.54	0.00	31,171,230.90	2,109	97,746.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.07120		15.07120		15.11770	15.11770		15.02	0.00	0.00	0	16,969.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	175.77040		0.17577		164.09590	0.16410	175.770	13.66	0.21	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	271.47880		0.27148		277.00960	0.27701	271.479	17.19	0.26	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.36500		15.36500		15.41520	15.41520		15.13	0.00	0.00	0	4,442.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	621.11270		0.62111		594.63000	0.59463	621.113	14.74	0.41	0.00	0	5,648.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.65980		15.65980		15.71120	15.71120		15.24	0.00	0.00	0	1.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.73545		94.73545		94.79207	94.79207			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.73248		91.73248		91.80101	91.80101			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.47385		90.47385		90.54202	90.54202			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.63018		92.63018		92.68297	92.68297			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 21/12/2026	Interest Rate Swap	96.40822	96.40822	96.43439	96.43439					0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	94.98409	94.98409	94.98479	94.98479					0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	97.05301	97.05301	97.03421	97.03421					0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	100.76177	100.76177	100.73492	100.73492					0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61265	99.61265	99.61265	99.61265					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.80142	99.80142	99.81952	99.81952					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.73444	99.73444	99.74720	99.74720					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.86618	99.86618	99.87788	99.87788					0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.99603	99.99603	100.00342	100.00342					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.82791	99.82791	99.84524	99.84524					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.01399	99.01399	99.02889	99.02889					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.55427	98.55427	98.56221	98.56221					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.46543	98.46543	98.47339	98.47339					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.83000	98.83000	98.83000	98.83000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.19853	99.19853	99.19938	99.19938					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.58002	99.58002	99.57571	99.57571					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.97914	99.97914	99.97208	99.97208					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.13243	96.13243	96.13988	96.13988					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.35177	95.35177	95.36381	95.36381					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.53958	94.53958	94.55187	94.55187					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.69724	94.69724	94.70804	94.70804					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.86120	96.86120	96.86679	96.86679					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.96957	96.96957	96.97036	96.97036					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.14045	98.14045	98.14269	98.14269					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.31842	100.31842	100.32874	100.32874					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	546.06400	546.06400	545.44000	545.44000					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	556.49900	556.49900	555.86000	555.86000					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	567.31700	567.31700	566.66900	566.66900					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	629.86100	629.86100	629.65300	629.65300					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	641.89700	641.89700	641.68200	641.68200					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	654.37500	654.37500	654.15900	654.15900					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	565.10500	565.10500	564.02700	564.02700					0.00	0.00	0	599.00
ALBI	On 02/11/2017	Index Future	575.90400	575.90400	574.80200	574.80200					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	587.09900	587.09900	585.97900	585.97900					0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.93650	9.93650	9.99050	9.99050				13.58	0.00	0.00	0	23,438.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.07070	10.07070	10.12580	10.12580				13.66	0.00	40,282.80	4	4,289.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.20280	10.20280	10.26030	10.26030				12.95	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
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.33400		10.33400		10.39160	10.39160		12.60	0.00	0.00	0	2,042.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.98530		9.98530		9.98480	9.98480		13.64	0.00	0.00	0	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.14330		10.14330		10.14430	10.14430		13.72	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.29680		10.29680		10.30170	10.30170		13.64	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.64040		13.64040		13.66220	13.66220		15.17	0.00	0.00	0	1,215.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.92500		13.92500		13.94860	13.94860		15.62	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.21500		14.21500		14.24190	14.24190		15.65	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.91980		1.91980		1.92720	1.92720		14.38	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.93590		1.93590		1.94340	1.94340		14.79	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.95110		1.95110		1.95880	1.95880		14.80	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	1.99790		1.99790		2.00290	2.00290		14.46	0.00	599,370.00	300	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.03850		2.03850		2.04340	2.04340		14.67	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.79274		78.06471		10.82418	77.87288			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.88647		75.76472		10.91906	75.56883			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.98258		77.23748		11.01625	77.03817			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.95206		81.62734		10.98856	81.37411			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.04340		78.92558		11.08124	78.66700			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.13391		80.45973		11.17297	80.19663			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	563.81300		563.81300		562.75200	562.75200			0.00	0.00	0	406.00

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
GOVI	On 02/11/2017	GOVI		574.58700	574.58700		573.50300	573.50300			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI		585.75600	585.75600		584.65400	584.65400			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.69470	1.69470		1.70080	1.70080		15.62	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.72260	1.72260		1.72880	1.72880		15.37	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.74890	1.74890		1.75560	1.75560		15.78	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		128.19663	128.19663		128.18992	128.18992			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future		130.67604	130.67604		130.66849	130.66849			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		131.91599	131.91599		131.91036	131.91036			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 01/02/2018	Bond Future		103.44891	103.44891		103.44472	103.44472			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		105.20741	105.20741		105.20214	105.20214			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future		106.16562	106.16562		106.15965	106.15965			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		108.27164	108.27164		108.26705	108.26705			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		130.61003	130.61003		130.60365	130.60365			0.00	0.00	0	22,539.00
I2038	On 02/11/2017	Bond Future		133.13604	133.13604		133.12878	133.12878			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		134.25585	134.25585		134.25048	134.25048			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		128.00969	128.00969		128.00320	128.00320			0.00	0.00	0	23,901.00
I2046	On 02/11/2017	Bond Future		128.90207	128.90207		128.89501	128.89501			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		131.45915	131.45915		131.45388	131.45388			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		136.03191	136.03191		136.02543	136.02543			0.00	0.00	0	26,059.00
I2050	On 02/11/2017	Bond Future		138.66293	138.66293		138.65516	138.65516			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		139.72155	139.72155		139.71589	139.71589			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		250.16000	250.16000		250.14700	250.14700			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future		254.99800	254.99800		254.98400	254.98400			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		260.05600	260.05600		260.04600	260.04600			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.28000	92.72000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.16000	92.84000		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		7.13000	92.87000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.10000	92.90000		7.13000	92.87000			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
JIBAR FUTURE	On 20/12/2017		Jibar Tradeable Future	7.03000	92.97000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	6.90000	93.10000		7.01000	92.99000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018		Jibar Tradeable Future	6.87000	93.13000		6.99000	93.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018		Jibar Tradeable Future	6.91000	93.09000		7.04000	92.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018		Jibar Tradeable Future	6.93000	93.07000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019		Jibar Tradeable Future	7.00000	93.00000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019		Jibar Tradeable Future	7.05000	92.95000		7.14000	7.14000			0.00	0.00	0	0.00
KES / R	On 18/09/2017		Foreign Exchange Future	0.12510	0.12510		0.12560	0.12560			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017		Foreign Exchange Future	0.12480	0.12480		0.12520	0.12520			0.00	0.00	0	0.00
KES / R	On 19/03/2018		Foreign Exchange Future	0.12410	0.12410		0.12450	0.12450			0.00	0.00	0	0.00
KES / R	On 18/06/2018		Foreign Exchange Future	0.12180	0.12180		0.12250	0.12250			0.00	0.00	0	1,145.00
NOK/R	On 18/09/2017		Foreign Exchange Future	1.55900	1.55900		1.55650	1.55650		13.00	0.00	0.00	0	0.00
NOK/R	On 18/12/2017		Foreign Exchange Future	1.58460	1.58460		1.58220	1.58220		13.48	0.00	0.00	0	0.00
NOK/R	On 19/03/2018		Foreign Exchange Future	1.61010	1.61010		1.60800	1.60800		13.16	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017		Foreign Exchange Future	9.56820	9.56820		9.55460	9.55460		14.03	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017		Foreign Exchange Future	9.69210	9.69210		9.67850	9.67850		14.30	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018		Foreign Exchange Future	9.81270	9.81270		9.80070	9.80070		13.82	0.00	0.00	0	0.00
PULA / R	On 18/09/2017		Foreign Exchange Future	1.27950	1.27950		1.28210	1.28210			0.00	0.00	0	0.00
PULA / R	On 18/12/2017		Foreign Exchange Future	1.29390	1.29390		1.29380	1.29380			0.00	0.00	0	0.00
PULA / R	On 19/03/2018		Foreign Exchange Future	1.31050	1.31050		1.31470	1.31470			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017		Foreign Exchange Future	1.26920	1.26920		1.27010	1.27010			0.00	0.00	0	2,126.00
QUANTO £ / \$	On 18/12/2017		Foreign Exchange Future	1.27260	1.27260		1.27360	1.27360			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018		Foreign Exchange Future	1.27620	1.27620		1.27720	1.27720			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017		Foreign Exchange Future	1.12060	1.12060		1.11980	1.11980			0.00	0.00	0	2.00
QUANTO € / \$	On 18/12/2017		Foreign Exchange Future	1.12620	1.12620		1.12540	1.12540			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018		Foreign Exchange Future	1.13210	1.13210		1.13140	1.13140			0.00	0.00	0	0.00
R186	On 03/08/2017		Bond Future	8.58195	113.53440		8.58736	113.49731		7.03	0.00	603,775,939.20	5,318	128,791.00
R186	On 03/08/2017	8.65	Put	874.75000	0.87475		903.47000	0.90347	874.750	7.12	0.43	0.00	0	2,500.00
R186	On 03/08/2017	8.75	Put	618.93000	0.61893		643.41000	0.64341	618.930	7.18	0.33	0.00	0	3,654.00
R186	On 03/08/2017	8.80	Put	514.59000	0.51459		536.85000	0.53685	514.590	7.21	0.29	0.00	0	7,100.00
R186	On 03/08/2017	8.85	Put	424.51000	0.42451		444.55000	0.44455	424.510	7.24	0.25	0.00	0	750.00
R186	On 03/08/2017	9.35	Put	40.61000	0.04061		44.69000	0.04469	40.610	7.54	0.04	0.00	0	750.00
R186	On 03/08/2017	9.50	Put	17.41000	0.01741		19.53000	0.01953	17.410	7.63	0.02	0.00	0	6,500.00
R186	On 02/11/2017		Bond Future	8.61580	115.70401		8.62154	115.66552		7.28	0.00	0.00	0	4.00
R186	On 02/11/2017	9.00	Put	1,055.45000	1.05545		1,074.22000	1.07422	1,055.450	7.56	0.31	0.00	0	5,000.00
R186	On 01/02/2018		Bond Future	8.64710	112.65034		8.65298	112.61178		7.33	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

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/R207	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future	296.47543		296.47543		296.46052	296.46052			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future	302.20924		302.20924		302.19240	302.19240			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future	301.15050		301.15050		301.13805	301.13805			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future	241.94968		241.94968		241.93771	241.93771			0.00	0.00	0	30,532.00
R202	On 02/11/2017	Bond Future	246.62901		246.62901		246.61553	246.61553			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future	247.77483		247.77483		247.76470	247.76470			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	7.97743		102.37645		8.00828	102.24093		4.68	0.00	0.00	0	38,317.00
R2023	On 02/11/2017	Bond Future	7.99306		100.40247		8.02583	100.26379		4.40	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future	8.00438		102.35412		8.03900	102.21334		4.41	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.15370		91.69184		9.17454	91.54788			0.00	0.00	0	42,791.00
R2030	On 02/11/2017	Bond Future	9.19758		93.44403		9.21920	93.29679			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future	9.24010		91.25532		9.26239	91.10577			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.35374		94.20447		9.36947	94.08830		10.03	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future	9.40348		91.84672		9.41980	91.72777		11.08	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.45182		93.63206		9.46860	93.51134		10.56	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.59520		97.81284		9.63126	97.52415			0.00	0.00	0	10,528.00
R2035	On 02/11/2017	Bond Future	9.65019		95.18111		9.68745	94.88643			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.70514		97.03132		9.74354	96.73141			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.70729		89.70637		9.74342	89.41943		11.95	0.00	0.00	0	66,825.00
R2037	On 02/11/2017	Bond Future	9.75958		91.42055		9.79685	91.12772		12.71	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future	9.81123		88.94223		9.84959	88.64419		12.68	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future	7.41191		101.78749		7.41109	101.78854		0.97	0.00	53,336,644.76	524	42,124.00
R204	On 02/11/2017	Bond Future	7.33064		103.73257		7.33018	103.73306		0.50	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
R204	On 01/02/2018	Bond Future			7.16947		101.70879		7.16814	101.70990		0.68	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future			9.75205		93.38654		9.78816	93.07881		12.55	0.00	0.00	0	13,856.00
R2040	On 02/11/2017	Bond Future			9.80392		95.17107		9.84117	94.85688		13.36	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.85517		92.51533		9.89349	92.19557		13.33	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.79653		90.35215		9.83769	89.99905		13.16	0.00	15,359,865.50	170	23,720.00
R2044	On 02/11/2017	Bond Future			9.84743		92.07879		9.88986	91.71833		14.05	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			9.89773		89.48801		9.94135	89.12116		14.00	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.74366		94.17552		9.78472	93.81234		13.05	0.00	9,417,552.00	100	78,556.00
R2048	On 02/11/2017	Bond Future			9.79506		91.53775		9.83739	91.16703		14.59	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.84629		93.31710		9.88982	92.93972		13.87	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.46213		100.00089		7.49338	99.93267		1.77	0.00	0.00	0	45,774.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,575.15000		1.57515	1,507.64000	1.50764	1,575.150		1.89	0.99	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.42037		101.91186		7.45573	101.84177		1.36	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.35288		100.25083		7.39280	100.17997		1.50	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			7.57278		99.80614		7.60367	99.71086		2.87	0.00	0.00	0	35,097.00
R208	On 02/11/2017	Bond Future			7.55879		98.31143		7.59243	98.21378		2.42	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.53289		100.22241		7.56929	100.12346		2.50	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.56294		73.63181		9.59383	73.42473		11.86	0.00	2,945,272.40	40	74,058.00
R209	On 02/11/2017	Bond Future			9.61107		71.88895		9.64292	71.67744		13.34	0.00	0.00	0	790.00
R209	On 02/11/2017	Bond Future	8.30	Call	127.99000		0.12799	118.80000	0.11880	127.990		12.74	0.06	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	791.35000		0.79135	747.22000	0.74722	791.350		13.04	0.25	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,905.98000		1.90598	2,005.36000	2.00536	1,905.980		13.58	0.42	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,300.14000		1.30014	1,377.16000	1.37716	1,300.140		13.81	0.32	0.00	0	3,360.00

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
R209	On 02/11/2017	Bond Future	10.60	Put	458.29000	0.45829	494.02000	0.49402	458.290	14.27	0.14	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.65787	73.28635	9.69057	73.07118		12.68	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			186.36942	186.36942	186.36001	186.36001			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			187.57366	187.57366	187.56314	187.56314			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			191.29460	191.29460	191.28668	191.28668			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			148.76057	148.76057	148.75289	148.75289			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			151.63762	151.63762	151.62894	151.62894			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			152.58535	152.58535	152.57893	152.57893			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.24666	85.88745	9.26234	85.78233		9.79	0.00	94,476,195.00	1,100	56,759.00
R213	On 02/11/2017	Bond Future			9.29401	83.97875	9.31027	83.87114		10.86	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.34092	85.61116	9.35764	85.50195		10.37	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future			9.67266	73.57710	9.70861	73.32639		12.54	0.00	0.00	0	37,026.00
R214	On 02/11/2017	Bond Future			9.72192	71.68674	9.75895	71.43078		14.19	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.77090	73.08020	9.80893	72.81971		13.44	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 18/09/2017	Foreign Exchange Future			22,635.62000	22,635.62000	22,710.77000	22,710.77000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future			9.49520	9.49520	9.53260	9.53260		13.93	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future			3.66590	3.66590	3.66420	3.66420		13.87	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.59890	3.59890	3.59530	3.59530		14.37	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future			1.38410	1.38410	1.39080	1.39080			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future			1.36260	1.36260	1.36920	1.36920			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future			1.34170	1.34170	1.34900	1.34900			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
Total for Derivatives :											2,025,662,254.75	132,216	3 657 674.00
Grand Total:											2,025,662,254.75	132,216	3 657 674.00