



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: 07/01/2019

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 07/01/2019	Any day expiry	13.87000	13.87000		14.17210	14.17210		20.45	0.00	0.00	0	0.00
\$ / R	On 10/01/2019	Any day expiry	13.87090	13.87090		14.17350	14.17350		18.95	0.00	0.00	0	125.00
\$ / R	On 15/01/2019	Any day expiry	13.87860	13.87860		14.18050	14.18050		17.62	0.00	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	13.86	Put	135.92030	0.13592	55.41690	0.05542	135.920	17.71	0.47	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.00	Call	94.85620	0.09486	279.78060	0.27978	94.856	17.94	0.38	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.29	Put	441.46880	0.44147	245.78920	0.24579	441.469	18.88	0.85	0	218.00
\$ / R	On 15/01/2019	Any day expiry	14.36	Call	22.15040	0.02215	112.27970	0.11228	22.150	19.11	0.12	0	218.00
\$ / R	On 16/01/2019	Any day expiry	13.88010	13.88010		14.18210	14.18210		17.75	0.00	0.00	0	20.00
\$ / R	On 17/01/2019	Any day expiry	13.88170	13.88170		14.18380	14.18380		17.84	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	13.88320	13.88320		14.18540	14.18540		17.93	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	1.46530	0.00147	0.99120	0.00099	1.465	22.29	0.01	0	263.00
\$ / R	On 21/01/2019	Any day expiry	13.88800	13.88800		14.19040	14.19040		17.24	0.00	0.00	0	1,901.00
\$ / R	On 25/01/2019	Any day expiry	13.89420	13.89420		14.19700	14.19700		17.69	0.00	0.00	0	51.00
\$ / R	On 30/01/2019	Any day expiry	13.90210	13.90210		14.20530	14.20530		17.57	0.00	0.00	0	1,018.00
\$ / R	On 31/01/2019	Any day expiry	13.90370	13.90370		14.20690	14.20690		17.63	0.00	0.00	0	2,002.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	18.23240	0.01823	8.18320	0.00818	18.232	17.60	0.07	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
\$ / R	On 31/01/2019	Any day expiry	13.80	Put	199.30120	0.19930	111.72520	0.11173	199.301	17.48	0.42	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Call	144.67210	0.14467	287.19560	0.28720	144.672	18.58	0.34	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	440.97210	0.44097	280.29560	0.28030	440.972	18.58	0.66	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	477.59490	0.47759	308.58180	0.30858	477.595	18.74	0.69	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	101.59150	0.10159	215.31890	0.21532	101.591	19.15	0.25	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.55	Call	72.11320	0.07211	162.19410	0.16219	72.113	19.69	0.19	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	20.26410	0.02026	56.18000	0.05618	20.264	21.18	0.06	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	9.61640	0.00962	27.84140	0.02784	9.616	22.11	0.03	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			13.92430	13.92430	14.22880	14.22880		17.60	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			13.92760	13.92760	14.23230	14.23230		17.78	0.00	0.00	0	6.00
\$ / R	On 25/02/2019	Any day expiry			13.94430	13.94430	14.24960	14.24960		17.58	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			13.94940	13.94940	14.25480	14.25480		17.66	0.00	0.00	0	6,098.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	54.06930	0.05407	30.17210	0.03017	54.069	16.51	0.12	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	249.32700	0.24933	159.80740	0.15981	249.327	17.32	0.38	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	525.37030	0.52537	373.10100	0.37310	525.370	18.28	0.59	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	258.49670	0.25850	404.98460	0.40498	258.497	18.40	0.39	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	559.09670	0.55910	400.18460	0.40018	559.097	18.40	0.61	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	184.98420	0.18498	301.63440	0.30163	184.984	19.06	0.30	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	138.27560	0.13828	233.22630	0.23323	138.276	19.61	0.24	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	70.87690	0.07088	127.66240	0.12766	70.877	20.81	0.13	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	43.52570	0.04353	83.40170	0.08340	43.526	21.47	0.09	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			13.95610	13.95610	14.26170	14.26170		17.58	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			13.95770	13.95770	14.26340	14.26340		17.60	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			13.96780	13.96780	14.27380	14.27380		17.68	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	393.15330	0.39315	276.23360	0.27623	393.153	17.60	0.47	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	109.31650	0.10932	182.62470	0.18262	109.316	20.29	0.18	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.98040	13.98040	14.28580	14.28580		17.70	0.00	805,075,314.40	57,586	509,455.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.43060	0.00043	0.41140	0.00041	0.431	22.89	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	7.69320	0.00769	6.02960	0.00603	7.693	19.31	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	25.20970	0.02521	19.18110	0.01918	25.210	16.81	0.06	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	26.91030	0.02691	20.43190	0.02043	26.910	16.67	0.06	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	51.55100	0.05155	32.27160	0.03227	51.551	16.47	0.10	0.00	0	8,132.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	65.03660	0.06504	39.55340	0.03955	65.037	16.51	0.13	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	68.03260	0.06803	41.54010	0.04154	68.033	16.52	0.13	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	81.07510	0.08108	50.28500	0.05029	81.075	16.56	0.15	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	90.13050	0.09013	56.43770	0.05644	90.130	16.59	0.16	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	104.04770	0.10405	66.00530	0.06601	104.048	16.62	0.18	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	110.47320	0.11047	70.46470	0.07046	110.473	16.64	0.19	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	133.97760	0.13398	86.98590	0.08699	133.978	16.69	0.22	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	155.73400	0.15573	102.15130	0.10215	155.734	16.75	0.25	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	164.82270	0.16482	108.31050	0.10831	164.823	16.80	0.26	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	197.61450	0.19761	130.79140	0.13079	197.615	16.94	0.29	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	211.81970	0.21182	140.65370	0.14065	211.820	16.99	0.31	4,619,845.90	1,073	2,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	230.45960	0.23046	153.70550	0.15371	230.460	17.06	0.32	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
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	250.08620	0.25009	167.59690	0.16760	250.086	17.13	0.34	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	258.21510	0.25822	173.84000	0.17384	258.215	17.16	0.35	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	283.54710	0.28355	193.45190	0.19345	283.547	17.25	0.37	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	292.30880	0.29231	200.28730	0.20029	292.309	17.28	0.38	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	301.22600	0.30123	207.27260	0.20727	301.226	17.30	0.39	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	314.89940	0.31490	218.03350	0.21803	314.899	17.35	0.40	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	333.67860	0.33368	232.90740	0.23291	333.679	17.40	0.41	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	348.17090	0.34817	244.46040	0.24446	348.171	17.45	0.43	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	363.01470	0.36301	256.35350	0.25635	363.015	17.49	0.44	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	368.03890	0.36804	260.39190	0.26039	368.039	17.50	0.44	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	388.52200	0.38852	276.92990	0.27693	388.522	17.56	0.45	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	445.38080	0.44538	0.00000	0.00000	445.381	17.63	0.53	7,406,944.96	1,000	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	422.77490	0.42277	606.70460	0.60670	422.775	17.70	0.51	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	442.37490	0.44237	320.90460	0.32090	442.375	17.70	0.49	0.00	0	35,606.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	465.74920	0.46575	339.53940	0.33954	465.749	17.79	0.51	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	345.30430	0.34530	505.74460	0.50574	345.304	18.14	0.44	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	328.05880	0.32806	482.75410	0.48275	328.059	18.26	0.42	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	617.69590	0.61770	463.57900	0.46358	617.696	18.32	0.59	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	631.20970	0.63121	474.83350	0.47483	631.210	18.37	0.60	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	311.60970	0.31161	460.63350	0.46063	311.610	18.37	0.40	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	665.53240	0.66553	504.19750	0.50420	665.532	18.48	0.61	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	729.16020	0.72916	559.14340	0.55914	729.160	18.68	0.64	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	736.37250	0.73637	565.40940	0.56541	736.373	18.70	0.64	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	264.01240	0.26401	397.50710	0.39751	264.012	18.72	0.36	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	258.57150	0.25857	390.19930	0.39020	258.572	18.77	0.35	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	253.23810	0.25324	383.01320	0.38301	253.238	18.81	0.34	5,190,272.51	1,073	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	772.83810	0.77284	597.21320	0.59721	772.838	18.81	0.66	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	795.03690	0.79504	616.66660	0.61667	795.037	18.88	0.66	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	817.46790	0.81747	636.39130	0.63639	817.468	18.95	0.67	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	886.09740	0.88610	697.14000	0.69714	886.097	19.15	0.70	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	956.55890	0.95656	760.14680	0.76015	956.559	19.34	0.72	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	184.86800	0.18487	289.13660	0.28914	184.868	19.47	0.27	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,012.52560	1.01253	810.62320	0.81062	1,012.526	19.50	0.74	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,020.60350	1.02060	817.93470	0.81793	1,020.604	19.52	0.74	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,028.70150	1.02870	825.27080	0.82527	1,028.701	19.54	0.74	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,036.81940	1.03682	832.63380	0.83263	1,036.819	19.56	0.74	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	149.66520	0.14967	239.38950	0.23939	149.665	19.91	0.22	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,203.08060	1.20308	984.48520	0.98449	1,203.081	19.99	0.79	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,254.28830	1.25429	1,031.45020	1.03145	1,254.288	20.12	0.80	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,271.48160	1.27148	1,047.26860	1.04727	1,271.482	20.17	0.80	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,280.10090	1.28010	1,055.20760	1.05521	1,280.101	20.19	0.80	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	125.12500	0.12512	202.95600	0.20296	125.125	20.27	0.19	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,332.12320	1.33212	1,103.24580	1.10325	1,332.123	20.32	0.81	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,340.84330	1.34084	1,111.31880	1.11132	1,340.843	20.34	0.81	0.00	0	2,500.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	118.72490	0.11872	193.32020	0.19332	118.725	20.38	0.18	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	115.04840	0.11505	187.75830	0.18776	115.048	20.45	0.18	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,446.52330	1.44652	1,209.59200	1.20959	1,446.523	20.60	0.83	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	98.36700	0.09837	162.25760	0.16226	98.367	20.77	0.15	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	93.15480	0.09315	154.55930	0.15456	93.155	20.86	0.15	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	92.14640	0.09215	153.06290	0.15306	92.146	20.88	0.15	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	88.22260	0.08822	147.23030	0.14723	88.223	20.95	0.14	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	86.32500	0.08633	144.39960	0.14440	86.325	20.99	0.14	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	84.46890	0.08447	141.62450	0.14162	84.469	21.03	0.14	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	74.15770	0.07416	126.08350	0.12608	74.158	21.25	0.12	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	63.06740	0.06307	108.66040	0.10866	63.067	21.52	0.10	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	61.72330	0.06172	106.44220	0.10644	61.723	21.56	0.10	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	57.87030	0.05787	100.04990	0.10005	57.870	21.67	0.10	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	51.44590	0.05145	89.30620	0.08931	51.446	21.87	0.09	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	44.80740	0.04481	78.08520	0.07809	44.807	22.11	0.08	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	42.50140	0.04250	74.15790	0.07416	42.501	22.20	0.07	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	37.46690	0.03747	65.52560	0.06553	37.467	22.42	0.06	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	34.46720	0.03447	60.34470	0.06034	34.467	22.56	0.06	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	28.04060	0.02804	49.14820	0.04915	28.041	22.93	0.05	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	27.47320	0.02747	48.15250	0.04815	27.473	22.97	0.05	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	18.02850	0.01803	33.40940	0.03341	18.028	23.38	0.03	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	17.78190	0.01778	33.07520	0.03308	17.782	23.39	0.03	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	16.59480	0.01659	31.45330	0.03145	16.595	23.40	0.03	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	15.26910	0.01527	29.61670	0.02962	15.269	23.42	0.03	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	15.05810	0.01506	29.32230	0.02932	15.058	23.43	0.03	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	14.84980	0.01485	29.03040	0.02903	14.850	23.43	0.03	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	12.37740	0.01238	25.54330	0.02554	12.377	23.47	0.02	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	11.21240	0.01121	23.86630	0.02387	11.212	23.50	0.02	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	8.43020	0.00843	19.69570	0.01970	8.430	23.56	0.02	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	4.06310	0.00406	12.35690	0.01236	4.063	23.73	0.01	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	2.17460	0.00217	8.64510	0.00865	2.175	23.79	0.00	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.99660	13.99660	14.30120	14.30120		17.73	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	398.27970	0.39828	290.13050	0.29013	398.280	17.56	0.44	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	462.18680	0.46219	343.04100	0.34304	462.187	17.73	0.48	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.00020	14.00020	14.30470	14.30470		17.76	0.00	0.00	0	5,111.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	97.83760	0.09784	64.06260	0.06406	97.838	16.66	0.16	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	588.16960	0.58817	447.90680	0.44791	588.170	18.18	0.55	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	620.41720	0.62042	474.84920	0.47485	620.417	18.29	0.56	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	248.93230	0.24893	370.64740	0.37065	248.932	19.17	0.32	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	121.06220	0.12106	191.51120	0.19151	121.062	20.77	0.17	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	85.42430	0.08542	139.81680	0.13982	85.424	21.42	0.13	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.00740	14.00740	14.31150	14.31150		17.72	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.01280	14.01280	14.31670	14.31670		17.77	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	358.54740	0.35855	262.01290	0.26201	358.547	17.44	0.40	0.00	0	100.00

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 05/04/2019	Any day expiry	14.35	Call	361.97540	0.36198	513.81830	0.51382	361.975	18.48	0.41	0.00	0	100.00
\$ / R	On 26/04/2019	Any day expiry			14.04870	14.04870	14.35370	14.35370		17.88	0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry			14.05550	14.05550	14.36080	14.36080		17.85	0.00	0.00	0	1,580.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	138.82040	0.13882	97.48170	0.09748	138.820	16.62	0.19	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	851.43930	0.85144	1,081.64900	1.08165	851.439	17.04	0.68	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	643.58710	0.64359	508.85770	0.50886	643.587	18.13	0.52	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	674.86870	0.67487	535.76230	0.53576	674.869	18.23	0.53	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	305.02250	0.30502	427.10380	0.42710	305.023	19.34	0.33	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	169.96950	0.16997	248.30860	0.24831	169.970	20.80	0.20	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	129.78300	0.12978	193.84410	0.19384	129.783	21.37	0.16	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.10790	14.10790	14.41580	14.41580		17.98	0.00	0.00	0	875.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	176.05040	0.17605	128.71640	0.12872	176.050	16.67	0.20	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	690.36250	0.69036	557.93550	0.55794	690.363	18.15	0.50	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	720.96560	0.72097	584.76460	0.58476	720.966	18.23	0.51	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	350.80980	0.35081	472.23230	0.47223	350.810	19.56	0.33	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	211.63570	0.21164	295.54230	0.29554	211.636	20.88	0.21	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	167.20580	0.16721	236.86860	0.23687	167.206	21.41	0.17	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.11300	14.11300	14.42110	14.42110		17.94	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.11460	14.11460	14.42290	14.42290		17.95	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.13150	14.13150	14.44060	14.44060		18.06	0.00	918,547.50	65	112,532.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	5.93120	0.00593	5.05680	0.00506	5.931	18.65	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	66.91340	0.06691	45.75550	0.04576	66.913	16.57	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	134.44310	0.13444	99.28760	0.09929	134.443	16.53	0.16	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	186.92010	0.18692	138.46230	0.13846	186.920	16.69	0.20	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	192.06720	0.19207	142.33760	0.14234	192.067	16.70	0.21	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	261.46110	0.26146	198.94450	0.19894	261.461	16.88	0.26	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	264.66700	0.26467	201.58790	0.20159	264.667	16.88	0.26	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	505.51520	0.50552	398.86360	0.39886	505.515	17.59	0.40	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	530.95510	0.53096	420.94830	0.42095	530.955	17.66	0.42	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	735.27680	0.73528	927.68610	0.92769	735.277	17.81	0.56	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	594.64700	0.59465	476.62530	0.47663	594.647	17.84	0.45	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	633.48610	0.63349	510.82240	0.51082	633.486	17.95	0.46	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	709.11000	0.70911	577.62100	0.57762	709.110	18.15	0.49	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	739.45980	0.73946	604.42880	0.60443	739.460	18.23	0.50	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	558.39740	0.55840	720.63750	0.72064	558.397	18.51	0.46	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	505.17850	0.50518	657.07890	0.65708	505.178	18.77	0.42	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	988.10840	0.98811	827.79420	0.82779	988.108	18.86	0.59	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	1,002.01860	1.00202	840.46950	0.84047	1,002.019	18.89	0.59	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	434.74760	0.43475	572.10490	0.57210	434.748	19.17	0.38	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	366.33610	0.36634	486.98700	0.48699	366.336	19.67	0.33	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	320.88050	0.32088	429.39630	0.42940	320.880	20.06	0.29	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	288.33780	0.28834	387.69730	0.38770	288.338	20.38	0.27	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	267.90880	0.26791	362.36500	0.36236	267.909	20.57	0.25	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	264.56400	0.26456	358.32260	0.35832	264.564	20.60	0.25	0.00	0	39,589.00

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 14/06/2019	Foreign Exchange Future	15.80	Call	239.35650	0.23936	327.73480	0.32773	239.357	20.82	0.23	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	226.31160	0.22631	311.82120	0.31182	226.312	20.94	0.22	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	222.13460	0.22213	306.47610	0.30648	222.135	20.99	0.21	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	211.39840	0.21140	292.42070	0.29242	211.398	21.10	0.20	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	199.98830	0.19999	277.41530	0.27742	199.988	21.22	0.20	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	79.19190	0.07919	105.19370	0.10519	79.192	24.64	0.08	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.14170	14.14170	14.45130	14.45130		18.05	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	1,056.78860	1.05679	891.87360	0.89187	1,056.789	18.97	0.60	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	112.87840	0.11288	154.86040	0.15486	112.878	22.90	0.11	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.15520	14.15520	14.46540	14.46540		18.06	0.00	0.00	0	505.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	207.06320	0.20706	155.52160	0.15552	207.063	16.72	0.21	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	726.52080	0.72652	595.80030	0.59580	726.521	18.14	0.49	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	756.61640	0.75662	622.53800	0.62254	756.616	18.22	0.50	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	385.18270	0.38518	505.73560	0.50574	385.183	19.73	0.33	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	243.84650	0.24385	331.50880	0.33151	243.847	20.94	0.22	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	197.83700	0.19784	271.62650	0.27163	197.837	21.43	0.19	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.16030	14.16030	14.47080	14.47080		18.03	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.16370	14.16370	14.47430	14.47430		18.05	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	357.35200	0.35735	281.25270	0.28125	357.352	17.04	0.31	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	192.74000	0.19274	264.02650	0.26403	192.740	21.54	0.18	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.21320	14.21320	14.52520	14.52520		18.12	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	237.39650	0.23740	181.04670	0.18105	237.397	16.70	0.22	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	762.40770	0.76241	633.74110	0.63374	762.408	18.12	0.47	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	792.08680	0.79209	660.41960	0.66042	792.087	18.19	0.48	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	426.85420	0.42685	547.75240	0.54775	426.854	19.89	0.33	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	282.91760	0.28292	374.56790	0.37457	282.918	21.02	0.23	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	235.72470	0.23572	314.02280	0.31402	235.725	21.50	0.20	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.21500	14.21500	14.52710	14.52710		18.19	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.23650	14.23650	14.54900	14.54900		18.17	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	946.32200	0.94632	802.87230	0.80287	946.322	18.51	0.52	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	278.27250	0.27827	365.07260	0.36507	278.273	21.24	0.22	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.26700	14.26700	14.58010	14.58010		18.24	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	262.51930	0.26252	201.33360	0.20133	262.519	16.68	0.22	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	790.31260	0.79031	664.21100	0.66421	790.313	18.09	0.46	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	819.77780	0.81978	690.81530	0.69082	819.778	18.16	0.47	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	456.57720	0.45658	576.46920	0.57647	456.577	20.07	0.33	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	313.27210	0.31327	405.23740	0.40524	313.272	21.16	0.24	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	264.65530	0.26466	344.15070	0.34415	264.655	21.62	0.21	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.27230	14.27230	14.58560	14.58560		18.20	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.27590	14.27590	14.58920	14.58920		18.22	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.27770	14.27770	14.59110	14.59110		18.22	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	119.12530	0.11913	165.79780	0.16580	119.125	24.93	0.10	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.29740	14.29740	14.61120	14.61120		18.20	0.00	0.00	0	14,250.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	9.99670	0.01000	10.97680	0.01098	9.997	16.14	0.01	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	140.63600		0.14064		100.76380	0.10076	140.636	15.84	0.14	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	356.08040		0.35608		287.25840	0.28726	356.080	16.86	0.27	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	643.61220		0.64361		535.05120	0.53505	643.612	17.62	0.40	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	675.35830		0.67536		563.35870	0.56336	675.358	17.71	0.41	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	741.10080		0.74110		622.25710	0.62226	741.101	17.89	0.43	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	809.74780		0.80975		684.14640	0.68415	809.748	18.06	0.45	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	881.09480		0.88109		748.93290	0.74893	881.095	18.24	0.48	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,606.66580		1.60667	1,422.43810	1,422,444	1,606.666	19.77	19.77	0.64	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,746.79240		1.74679	1,554.84740	1,554,855	1,746.792	20.04	20.04	0.66	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	422.31670		0.42232	533.20330	0.53320	422.317	20.48	20.48	0.30	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	236.42370		0.23642	302.94190	0.30294	236.424	22.23	22.23	0.18	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	208.24440		0.20824	260.44660	0.26045	208.244	23.01	23.01	0.16	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	195.91440		0.19591	244.32890	0.24433	195.914	23.41	23.41	0.15	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	191.54570		0.19155	238.60300	0.23860	191.546	23.56	23.56	0.14	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	173.86120		0.17386	215.37030	0.21537	173.861	24.24	24.24	0.13	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	166.10060		0.16610	205.14390	0.20514	166.101	24.59	24.59	0.12	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	158.39050		0.15839	196.73820	0.19674	158.390	24.83	24.83	0.12	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	109.81490		0.10981	153.12540	0.15313	109.815	24.83	24.83	0.09	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.32250		14.32250	14.63680	14.63680			18.19	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	285.73390		0.28573	221.44950	0.22145	285.734	16.66	16.66	0.23	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	815.63330		0.81563	691.26230	0.69126	815.633	18.04	18.04	0.45	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	844.88300		0.84488	717.77150	0.71777	844.883	18.12	18.12	0.46	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	489.22260		0.48922	609.23980	0.60924	489.223	20.17	20.17	0.33	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	344.79830		0.34480	437.81660	0.43782	344.798	21.21	21.21	0.24	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	293.83020		0.29383	374.20390	0.37420	293.830	21.70	21.70	0.21	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.32610		14.32610	14.64040	14.64040			18.27	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.38180		14.38180	14.69490	14.69490			18.31	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	308.13350		0.30813	241.37200	0.24137	308.133	16.68	16.68	0.23	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	837.43520		0.83744	716.89190	0.71689	837.435	18.02	18.02	0.44	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	866.48950		0.86649	743.28870	0.74329	866.489	18.09	18.09	0.45	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	516.30950		0.51631	635.04110	0.63504	516.309	20.34	20.34	0.33	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	372.63560		0.37264	465.42970	0.46543	372.636	21.34	21.34	0.25	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	321.94670		0.32195	403.23990	0.40324	321.947	21.81	21.81	0.22	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.43870		14.43870	14.74970	14.74970			18.35	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	326.94020		0.32694	258.30920	0.25831	326.940	16.70	16.70	0.23	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	855.25720		0.85526	738.21790	0.73822	855.257	17.99	17.99	0.43	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	884.09900		0.88410	764.49550	0.76450	884.099	18.06	18.06	0.44	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	543.09720		0.54310	661.59640	0.66160	543.097	20.43	20.43	0.33	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	400.17910		0.40018	492.96980	0.49297	400.179	21.43	21.43	0.25	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	349.71570		0.34972	431.56650	0.43157	349.716	21.89	21.89	0.22	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.44460		14.44460	14.75540	14.75540			18.33	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.44850		14.44850	14.75920	14.75920			18.34	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.46620		14.46620	14.77620	14.77620			18.39	0.00	0.00	0	9,900.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	67.65040		0.06765	52.94200	0.05294	67.650	14.54	14.54	0.07	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	585.45880	0.58546	499.77320	0.49977	585.459	17.27	0.33	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	790.14560	0.79015	681.83220	0.68183	790.146	17.78	0.40	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	427.37420	0.42737	523.13710	0.52314	427.374	21.34	0.26	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	357.93620	0.35794	439.04750	0.43905	357.936	21.96	0.22	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	153.97870	0.15398	203.61610	0.20362	153.979	24.39	0.10	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.50150	14.50150	14.81020	14.81020		18.37	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	342.50040	0.34250	276.82810	0.27683	342.500	16.62	0.23	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	872.19510	0.87220	759.02730	0.75903	872.195	17.94	0.42	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	900.79240	0.90079	785.15650	0.78516	900.792	18.01	0.43	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	569.66750	0.56967	687.70910	0.68771	569.668	20.52	0.33	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	429.70980	0.42971	522.19020	0.52219	429.710	21.49	0.26	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	380.41030	0.38041	461.77740	0.46178	380.410	21.97	0.23	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.50540	14.50540	14.81400	14.81400		18.37	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.56730	14.56730	14.87570	14.87570		18.48	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.63530	14.63530	14.94360	14.94360		18.63	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.66590	14.66590	14.97420	14.97420		18.70	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	101.66180	0.10166	83.88550	0.08389	101.662	14.91	0.09	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	808.99770	0.80900	709.90890	0.70991	808.998	17.77	0.37	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	480.53480	0.48053	565.81930	0.56582	480.535	22.20	0.25	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.70320	14.70320	15.01140	15.01140		18.73	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.76240	14.76240	15.07050	15.07050		18.80	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.83690	14.83690	15.14490	15.14490		18.92	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.85880	14.85880	15.16680	15.16680		18.93	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.95960	14.95960	15.26750	15.26750		19.03	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.06470	15.06470	15.37260	15.37260		19.12	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.98040	13.98040	14.28580	14.28580		17.70	0.00	419,412.00	30	422.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.13150	14.13150	14.44060	14.44060		18.06	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.29740	14.29740	14.61120	14.61120		18.20	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.46620	14.46620	14.77620	14.77620		18.39	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.66590	14.66590	14.97420	14.97420		18.70	0.00	0.00	0	0.00
£ / R	On 21/01/2019	Any day expiry			17.75670	17.75670	17.92950	17.92950		16.22	0.00	0.00	0	4,112.00
£ / R	On 31/01/2019	Any day expiry			17.78540	17.78540	17.95900	17.95900		16.73	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			17.86940	17.86940	18.04530	18.04530		16.89	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.92500	17.92500	18.10070	18.10070		16.88	0.00	197,175.00	11	397,072.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	569.74800	0.56975	509.05730	0.50906	569.748	16.94	0.51	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	195.27450	0.19527	260.56750	0.26057	195.275	18.03	0.24	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,427.27300	1.42727	1,308.85470	1.30885	1,427.273	18.26	0.79	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	70.90480	0.07090	103.11630	0.10312	70.905	19.12	0.10	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	58.08860	0.05809	86.32600	0.08633	58.089	19.25	0.09	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	13.74420	0.01374	24.21320	0.02421	13.744	20.19	0.02	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			17.96030	17.96030	18.13460	18.13460		16.94	0.00	0.00	0	80.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.19520	18.19520	18.37420	18.37420		17.03	0.00	9,097,600.00	500	5,764.00

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 16/09/2019	Foreign Exchange Future			18.48790		18.48790		18.67120	18.67120		17.13	0.00	0.00	0	16,675.00
£ / R	On 13/12/2019	Foreign Exchange Future			18.77940		18.77940		18.95470	18.95470		17.27	0.00	0.00	0	247.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.11210		19.11210		19.28500	19.28500		17.97	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12980		0.12980		0.13244	0.13244		24.28	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13216		0.13216		0.13486	0.13486		23.64	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13476		0.13476		0.13752	0.13752		23.15	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13735		0.13735		0.14009	0.14009		22.94	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.14042		0.14042		0.14315	0.14315		22.96	0.00	0.00	0	0.00
€ / R	On 21/01/2019	Any day expiry			15.94250		15.94250		16.12520	16.12520		15.39	0.00	0.00	0	4,830.00
€ / R	On 28/02/2019	Any day expiry			16.06490		16.06490		16.25110	16.25110		16.05	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.12560		16.12560		16.31220	16.31220		16.19	0.00	16,625,493.60	1,031	123,664.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	514.70440		0.51470	649.44040	0.64944	514.704		16.01	0.56	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			16.11530		16.11530		16.30270	16.30270		16.15	0.00	0.00	0	53.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.42310		16.42310		16.61420	16.61420		16.57	0.00	0.00	0	24,150.00
€ / R	On 14/08/2019	Any day expiry			16.63540		16.63540		16.82980	16.82980		16.81	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,097.21870		1.09722	1,020.53460	1.02053	1,097.219		17.28	0.54	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	220.72310		0.22072	272.12670	0.27213	220.723		20.61	0.17	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.75020		16.75020		16.94680	16.94680		16.86	0.00	4,740,306.60	283	10,175.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	431.36890		0.43137	511.18980	0.51119	431.369		19.19	0.28	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.07360		17.07360		17.26490	17.26490		17.04	0.00	0.00	0	277.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	73.12690		0.07313	67.15190	0.06715	73.127		15.46	0.06	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	624.76360		0.62476	584.72720	0.58473	624.764		15.98	0.33	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	366.25610		0.36626	415.27210	0.41527	366.256		21.15	0.21	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.39900		17.39900		17.58690	17.58690		17.36	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.85000		96.85000		96.90000	96.90000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			614.47500		614.47500		613.89600	613.89600			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			625.19900		625.19900		624.61300	624.61300			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			637.38600		637.38600		636.79100	636.79100			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			710.75400		710.75400		709.49700	709.49700			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			723.15800		723.15800		721.88300	721.88300			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			737.25400		737.25400		735.95700	735.95700			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			644.82000		644.82000		643.52900	643.52900			0.00	0.00	0	905.00
ALBI	On 02/05/2019	Index Future			656.07300		656.07300		654.76300	654.76300			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			668.86100		668.86100		667.52900	667.52900			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			9.98980		9.98980		10.06820	10.06820		13.59	0.00	9,989.80	1	7,365.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.11080		10.11080		10.19090	10.19090		13.78	0.00	5,055,400.00	500	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.24370		10.24370		10.32510	10.32510		13.82	0.00	0.00	0	650.00

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 13/12/2019	Foreign Exchange Future			10.37830		10.37830		10.45680	10.45680		13.89	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	348.30550		0.34831		384.54970	0.38455	348.306	14.82	0.37	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.53550		10.53550		10.60770	10.60770		14.48	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.49830		10.49830		10.64320	10.64320		14.64	0.00	0.00	0	2,100.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.63140		10.63140		10.77740	10.77740		14.92	0.00	0.00	0	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.77410		10.77410		10.92350	10.92350		14.95	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.78830		10.78830		10.93930	10.93930		14.94	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			10.93100		10.93100		11.07910	11.07910		15.46	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			105.52000		105.52000		116.49000	116.49000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.36840		14.36840		14.52410	14.52410		16.53	0.00	0.00	0	1,043.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.64940		14.64940		14.80910	14.80910		17.21	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.95680		14.95680		15.12110	15.12110		17.82	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.26210		15.26210		15.42090	15.42090		18.24	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.56050		15.56050		15.71720	15.71720		18.46	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.04030		2.04030		2.07490	2.07490		15.71	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.06180		2.06180		2.09670	2.09670		15.73	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.17420		2.17420		2.19930	2.19930		15.13	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.21500		2.21500		2.24080	2.24080		15.88	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.25970		2.25970		2.28590	2.28590		15.72	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.30000		2.30000		2.32560	2.32560		15.93	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.44550		2.44550		2.47010	2.47010		17.09	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
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 07/02/2019	Bond Future			10.90013		78.53378		10.93176	78.34785			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future			10.99447		76.11348		11.02711	75.92445			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future			11.09148		77.59765		11.12526	77.40505			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

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 07/02/2019	Bond Future		11.13293	80.80688		11.15941	80.62912			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future		11.22723	77.95688		11.25457	77.77611			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.32244	79.47727		11.35071	79.29308			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 07/02/2019	GOVI		638.32700	638.32700		637.02800	637.02800			0.00	6,383,270.00	1	451.00
GOVI	On 02/05/2019	GOVI		649.46700	649.46700		648.14900	648.14900			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI		662.12700	662.12700		660.78500	660.78500			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.78790	1.78790		1.82710	1.82710		17.87	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.81110	1.81110		1.85060	1.85060		17.88	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		132.65189	132.65189		132.49837	132.49837			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		134.99760	134.99760		134.84159	134.84159			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		137.61476	137.61476		137.45588	137.45588			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 07/02/2019	Bond Future		100.71770	100.71770		100.34934	100.34934			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future		101.42570	101.42570		101.05100	101.05100			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future		103.42718	103.42718		103.04522	103.04522			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 07/02/2019	Bond Future		102.22093	102.22093		102.21740	102.21740			0.00	0.00	0	5,890.00
I2033	On 02/05/2019	Bond Future		102.88318	102.88318		102.87978	102.87978			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		104.91338	104.91338		104.90997	104.90997			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 07/02/2019	Bond Future		120.26522	120.26522		120.26109	120.26109			0.00	0.00	0	9,955.00
I2038	On 02/05/2019	Bond Future		122.39202	122.39202		122.38789	122.38789			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		124.75454	124.75454		124.75061	124.75061			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 07/02/2019	Bond Future		114.62529	114.62529		114.62123	114.62123			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future		114.96643	114.96643		114.96235	114.96235			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		117.23502	117.23502		117.23115	117.23115			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 07/02/2019	Bond Future		118.17380	118.17380		118.16964	118.16964			0.00	0.00	0	10,568.00
I2050	On 02/05/2019	Bond Future		120.26343	120.26343		120.25925	120.25925			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		120.81830	120.81830		120.81420	120.81420			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 07/02/2019	Index Future		254.02900	254.02900		253.86500	253.86500			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future		258.52000	258.52000		258.35400	258.35400			0.00	0.00	0	215.00

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
IGOV	On 01/08/2019	Index Future		263.62100	263.62100		263.45300	263.45300			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.13560	0.13560		0.13800	0.13800			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13450	0.13450		0.13530	0.13530			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.13460	0.13460		0.13510	0.13510			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.13430	0.13430		0.13630	0.13630			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.13380	0.13380		0.13790	0.13790			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.64380	1.64380		1.65980	1.65980		14.38	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.66740	1.66740		1.68380	1.68380		14.86	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.47070	9.47070		9.55230	9.55230		13.81	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.58700	9.58700		9.66980	9.66980		14.07	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.71450	9.71450		9.79930	9.79930		14.34	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		9.84150	9.84150		9.92090	9.92090		14.62	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.39770	10.39770		10.47030	10.47030		15.84	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.31890	1.31890		1.33760	1.33760			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.32250	1.32250		1.33970	1.33970			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future		1.28220	1.28220		1.26700	1.26700			0.00	0.00	0	400.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future		1.28760	1.28760		1.27240	1.27240			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future		1.29310	1.29310		1.27790	1.27790			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future		1.29820	1.29820		1.28280	1.28280			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future		1.30320	1.30320		1.28790	1.28790			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future		1.15340	1.15340		1.14180	1.14180			0.00	0.00	0	25.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future		1.16220	1.16220		1.15050	1.15050			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future		1.17160	1.17160		1.15980	1.15980			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future		1.18020	1.18020		1.16840	1.16840			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future		1.18640	1.18640		1.17450	1.17450			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future		8.78141	111.11196		8.81258	110.92713		6.94	0.00	538,893,006.00	4,850	88,141.00
R186	On 07/02/2019	Bond Future	8.30	Call	82.64000	0.08264	82.32000	0.08232	82.640	6.46	0.09	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	260.69000	0.26069	250.66000	0.25066	260.690	6.54	0.22	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	842.00000	0.84200	795.32000	0.79532	842.000	6.78	0.49	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.00	Put	391.54000	0.39154	483.13000	0.48313	391.540	6.94	0.28	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.10	Put	257.75000	0.25775	329.57000	0.32957	257.750	7.03	0.20	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	2,613.02000	2.61302	2,482.35000	2.48235	2,613.020	7.12	0.86	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	2,764.13000	2.76413	2,628.69000	2.62869	2,764.130	7.14	0.88	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,969.32000	2.96932	2,828.03000	2.82803	2,969.320	7.18	0.89	0.00	0	1,170.00

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 07/02/2019	Bond Future	9.38	Call	3,549.15000	3.54915	3,394.48000	3.39448	3,549.150	7.32	0.93	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	37.85000	0.03785	57.27000	0.05727	37.850	7.46	0.04	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	4.16000	0.00416	7.67000	0.00767	4.160	7.94	0.01	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	3.70000	0.00370	6.89000	0.00689	3.700	7.96	0.00	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			8.83077	113.05155	8.86329	112.86363		6.88	0.00	0.00	0	3,050.00
R186	On 02/05/2019	Bond Future	8.50	Call	877.35000	0.87735	836.19000	0.83619	877.350	6.54	0.33	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,144.21000	1.14421	1,092.65000	1.09265	1,144.210	6.63	0.39	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,217.88000	1.21788	1,163.59000	1.16359	1,217.880	6.65	0.41	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,346.70000	1.34670	1,287.77000	1.28777	1,346.700	6.69	0.44	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,624.96000	1.62496	1,556.42000	1.55642	1,624.960	6.76	0.49	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,264.06000	2.26406	2,175.70000	2.17570	2,264.060	6.88	0.60	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,013.22000	3.01322	2,905.63000	2.90563	3,013.220	7.02	0.69	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,214.68000	3.21468	3,102.51000	3.10251	3,214.680	7.06	0.71	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,424.55000	3.42455	3,308.05000	3.30805	3,424.550	7.11	0.73	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	330.03000	0.33003	369.95000	0.36995	330.030	7.62	0.13	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	223.48000	0.22348	253.23000	0.25323	223.480	7.87	0.09	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	197.48000	0.19748	224.57000	0.22457	197.480	7.92	0.08	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	174.35000	0.17435	199.05000	0.19905	174.350	7.92	0.08	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.87551	109.95417	8.90958	109.76275		6.98	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	876.73000	0.87673	837.47000	0.83747	876.730	6.38	0.28	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,823.52000	2.82352	2,730.76000	2.73076	2,823.520	7.02	0.58	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	545.31000	0.54531	586.85000	0.58685	545.310	8.14	0.15	0.00	0	6,000.00
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 07/02/2019	Bond Future			299.62019	299.62019	299.48358	299.48358			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			304.91827	304.91827	304.77980	304.77980			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.37630	303.37630	303.23546	303.23546			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 07/02/2019	Bond Future			230.99594	230.99594	230.98798	230.98798			0.00	923,983.76	4	8,805.00
R202	On 02/05/2019	Bond Future			235.08060	235.08060	235.07292	235.07292			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			235.70445	235.70445	235.69694	235.69694			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 07/02/2019	Bond Future			8.00558	102.65794	8.03176	102.56949		3.07	0.00	0.00	0	63,540.00
R2023	On 02/05/2019	Bond Future			8.02666	100.52036	8.05460	100.43057		3.23	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.03175	102.48026	8.06189	102.38884		3.33	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
R2030	On 07/02/2019	Bond Future			9.27249	91.61507	9.29851	91.44890		9.63	0.00	0.00	0	56,795.00

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
R2030	On 07/02/2019	Bond Future	8.90	Call	198.76000		0.19876		199.63000	0.19963	198.760	8.91	0.16	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	719.30000		0.71930		697.86000	0.69786	719.300	9.25	0.41	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,371.23000		2.37123		2,278.51000	2.27851	2,371.230	9.75	0.79	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,778.53000		2.77853		2,672.57000	2.67257	2,778.530	9.85	0.84	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	20.67000		0.02067		32.04000	0.03204	20.670	10.72	0.02	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future			9.32766		93.21444		9.35454	93.04557		9.59	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	818.27000		0.81827		790.71000	0.79071	818.270	8.88	0.29	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,211.71000		2.21171		2,146.02000	2.14602	2,211.710	9.49	0.55	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	463.08000		0.46308		507.77000	0.50777	463.080	10.57	0.16	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.38263		91.02667		9.41052	90.85462		9.71	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 07/02/2019	Bond Future			9.48874		93.85176		9.51479	93.67132		10.49	0.00	0.00	0	42,475.00
R2032	On 02/05/2019	Bond Future			9.54399		91.33345		9.57085	91.15001		10.88	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.59739		93.11443		9.62515	92.92759		10.49	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 07/02/2019	Bond Future			9.63950		97.85706		9.66557	97.65635		11.20	0.00	0.00	0	74,489.00
R2035	On 02/05/2019	Bond Future			9.69299		95.06523		9.71981	94.86121		11.66	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			9.74571		96.91877		9.77338	96.71095		11.26	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 07/02/2019	Bond Future			9.69761		90.17887		9.72865	89.93799		12.32	0.00	0.00	0	57,488.00
R2037	On 02/05/2019	Bond Future			9.75323		91.75321		9.78515	91.50829		12.24	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			9.80971		89.28662		9.84263	89.03713		12.41	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
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			9.77254		93.45584		9.79851	93.23905		12.73	0.00	0.00	0	31,965.00
R2040	On 02/05/2019	Bond Future			9.82799		95.08743		9.85469	94.86695		12.66	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,731.74000		1.73174		1,677.43000	1.67743	1,731.740	11.99	0.40	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,472.72000		4.47272		4,355.66000	4.35566	4,472.720	12.96	0.68	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.88445		92.43551		9.91197	92.21091		12.85	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 07/02/2019	Bond Future			9.79164		90.62355		9.81758	90.40298		13.35	0.00	0.00	0	37,882.00
R2044	On 02/05/2019	Bond Future			9.84483		92.20566		9.87147	91.98139		13.29	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			9.89891		89.62275		9.92635	89.39423		13.50	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 07/02/2019	Bond Future			9.77198		94.17618		9.79289	93.99309		13.14	0.00	47,088,090.00	500	107,727.00
R2048	On 02/05/2019	Bond Future			9.82010		91.38347		9.84154	91.19745		13.73	0.00	274,150.41	3	3.00
R2048	On 01/08/2019	Bond Future			9.86757		93.16529		9.88962	92.97577		13.31	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 07/02/2019	Bond Future			5.86848		101.77732		5.85298	101.79120		0.25	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future			5.27557		103.55392		5.25450	103.56824		0.23	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			3.74500		101.93075		3.71191	101.94547		0.16	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 07/02/2019	Bond Future			6.88532		102.22867		6.91602	102.16890		1.01	0.00	0.00	0	17,335.00
R208	On 02/05/2019	Bond Future			6.78480		100.61229		6.81936	100.55168		1.12	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.60387		102.57409		6.64383	102.51243		1.18	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 07/02/2019	Bond Future			9.57068		74.60315		9.60165	74.39940		12.58	0.00	0.00	0	117,699.00
R209	On 07/02/2019	Bond Future	9.04	Call	90.49000		0.09049		91.74000	0.09174	90.490	11.50	0.08	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	966.51000		0.96651		922.15000	0.92215	966.510	12.26	0.48	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	104.50000		0.10450		144.51000	0.14451	104.500	13.45	0.08	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.61878		72.75640		9.65056	72.54932		13.13	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,288.47000		1.28847		1,236.55000	1.23655	1,288.470	12.49	0.38	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,375.15000		3.37515		3,264.80000	3.26480	3,375.150	13.42	0.67	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	527.82000		0.52782		581.79000	0.58179	527.820	14.60	0.16	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	380.29000		0.38029		422.75000	0.42275	380.290	15.10	0.12	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.66513		74.17516		9.69783	73.96410		12.77	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 07/02/2019	Bond Future			186.30117		186.30117		185.99588	185.99588			0.00	0.00	0	2,448.00
R210	On 02/05/2019	Bond Future			187.03983		187.03983		186.72941	186.72941			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			190.73074		190.73074		190.41449	190.41449			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 07/02/2019	Bond Future			156.00994		156.00994		155.86992	155.86992			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future			158.76866		158.76866		158.62649	158.62649			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.83047		161.83047		161.68567	161.68567			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

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
R213	On 07/02/2019	Bond Future	9.37332		86.26479		9.39936	86.10119		10.15	0.00	29,330,028.60	340	32,362.00
R213	On 02/05/2019	Bond Future	9.42350		84.22136		9.45033	84.05506		10.57	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.47205		85.86344		9.49978	85.69406		10.29	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 07/02/2019	Bond Future	9.74677		73.73302		9.77271	73.55536		13.49	0.00	0.00	0	29,431.00
R214	On 02/05/2019	Bond Future	9.79442		71.72431		9.82102	71.54367		14.09	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	9.84134		73.12282		9.86868	72.93877		13.67	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
SGD / R	On 18/03/2019	Foreign Exchange Future	10.32690		10.32690		10.49520	10.49520		15.05	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.46340		10.46340		10.63400	10.63400		15.14	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.50020		2.50020		2.53790	2.53790		21.03	0.00	0.00	0	19,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.41560		2.41560		2.45690	2.45690		21.10	0.00	0.00	0	0.00
Total for Derivatives :												1,482,248,831.04	68,851	7 866 847.00
Grand Total:												1,482,248,831.04	68,851	7 866 847.00