



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 11/01/2019

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
<b>Derivatives</b>													
\$ / R		On 15/01/2019	Any day expiry										
				13.88510	13.88510	13.91160	13.91160		13.16	0.00	0.00	0	392.00
\$ / R	13.86	Put	65.97510	0.06598	85.78490	0.08578	65.975	13.44	0.45	0.00	0.00	0	174.00
\$ / R	14.00	Call	38.25180	0.03825	75.10900	0.07511	38.252	14.33	0.29	0.00	0.00	0	174.00
\$ / R	14.29	Put	411.70100	0.41170	398.78760	0.39879	411.701	17.70	0.94	0.00	0.00	0	218.00
\$ / R	14.36	Call	4.59420	0.00459	14.76910	0.01477	4.594	18.52	0.04	0.00	0.00	0	218.00
\$ / R		On 16/01/2019	Any day expiry	13.88510	13.88510	13.91330	13.91330		14.48	0.00	0.00	0	20.00
\$ / R		On 17/01/2019	Any day expiry	13.88650	13.88650	13.91510	13.91510		15.27	0.00	0.00	0	0.00
\$ / R		On 18/01/2019	Any day expiry	13.88790	13.88790	13.91680	13.91680		15.84	0.00	0.00	0	0.00
\$ / R	12.66	Put	0.14650	0.00015	0.21040	0.00021	0.147	22.16	0.00	0.00	0.00	0	263.00
\$ / R	13.80	Put	85.74620	0.08575	92.14580	0.09215	85.746	16.32	0.39	0.00	0.00	0	25,000.00
\$ / R		On 21/01/2019	Any day expiry	13.89210	13.89210	13.92200	13.92200		15.23	0.00	0.00	0	1,901.00
\$ / R		On 25/01/2019	Any day expiry	13.89840	13.89840	13.92860	13.92860		16.00	0.00	0.00	0	51.00
\$ / R		On 30/01/2019	Any day expiry	13.90710	13.90710	13.93690	13.93690		16.09	0.00	0.00	0	1,018.00
\$ / R		On 31/01/2019	Any day expiry	13.90880	13.90880	13.93850	13.93850		16.20	0.00	0.00	0	1,922.00
\$ / R	13.00	Put	8.20040	0.00820	10.76110	0.01076	8.200	16.42	0.04	0.00	0.00	0	500.00
\$ / R	13.80	Put	157.28900	0.15729	161.19250	0.16119	157.289	16.01	0.41	0.00	0.00	0	600.00

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	13.95	Put	234.20610	0.23421	234.46770	0.23447	234.206	16.37	0.52	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.00	Call	173.05070	0.17305	201.89640	0.20190	173.051	16.54	0.44	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Call	109.72660	0.10973	133.51120	0.13351	109.727	17.23	0.31	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	400.92660	0.40093	395.01120	0.39501	400.927	17.23	0.69	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	438.71840	0.43872	431.46930	0.43147	438.718	17.40	0.72	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	71.33400	0.07133	90.36340	0.09036	71.334	17.85	0.22	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.55	Call	46.92530	0.04693	61.81550	0.06182	46.925	18.43	0.15	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	9.53440	0.00953	14.03920	0.01404	9.534	19.92	0.04	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	4.03720	0.00404	5.95270	0.00595	4.037	21.10	0.02	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			13.93140	13.93140	13.95990	13.95990		16.56	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			13.93480	13.93480	13.96330	13.96330		16.68	0.00	0.00	0	6.00
\$ / R	On 25/02/2019	Any day expiry			13.95160	13.95160	13.98040	13.98040		16.61	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			13.95670	13.95670	13.98560	13.98560		16.73	0.00	0.00	0	6,062.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	37.96160	0.03796	39.90560	0.03991	37.962	15.58	0.10	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	215.27640	0.21528	217.64620	0.21765	215.276	16.39	0.37	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	488.99900	0.48900	485.31850	0.48532	488.999	17.39	0.60	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	229.77340	0.22977	254.24430	0.25424	229.773	17.52	0.38	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	523.07340	0.52307	518.64430	0.51864	523.073	17.52	0.62	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	159.12980	0.15913	179.46380	0.17946	159.130	18.23	0.29	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	115.54030	0.11554	132.61440	0.13261	115.540	18.82	0.22	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	55.30710	0.05531	65.66590	0.06567	55.307	20.06	0.12	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	30.69680	0.03070	38.26110	0.03826	30.697	20.53	0.07	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			13.96340	13.96340	13.99240	13.99240		16.68	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			13.96510	13.96510	13.99410	13.99410		16.72	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			13.97520	13.97520	14.00440	14.00440		16.83	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	357.44470	0.35744	357.88060	0.35788	357.445	16.74	0.47	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	90.53250	0.09053	103.96440	0.10396	90.533	19.56	0.16	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.98700	13.98700	14.01640	14.01640		16.91	0.00	377,718,935.00	27,005	528,463.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.23840	0.00024	0.25410	0.00025	0.238	22.49	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	5.25890	0.00526	5.99070	0.00599	5.259	18.86	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	16.91330	0.01691	19.70460	0.01970	16.913	16.00	0.04	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	18.07040	0.01807	21.05580	0.02106	18.070	15.84	0.05	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	37.39850	0.03740	40.02460	0.04002	37.398	15.61	0.09	0.00	0	8,132.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	48.74480	0.04874	51.65070	0.05165	48.745	15.67	0.11	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	51.30580	0.05131	54.26160	0.05426	51.306	15.68	0.11	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	62.60090	0.06260	65.73510	0.06574	62.601	15.73	0.13	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	70.56560	0.07057	73.78990	0.07379	70.566	15.76	0.14	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	82.97010	0.08297	86.28460	0.08628	82.970	15.80	0.16	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	88.75700	0.08876	92.09640	0.09210	88.757	15.82	0.17	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	110.20000	0.11020	113.55290	0.11355	110.200	15.88	0.20	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	130.30920	0.13031	133.14940	0.13315	130.309	15.96	0.23	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	138.75010	0.13875	141.25190	0.14125	138.750	16.00	0.24	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	169.50600	0.16951	171.99300	0.17199	169.506	16.14	0.28	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	182.95820	0.18296	185.41090	0.18541	182.958	16.20	0.29	0.00	0	17,050.00

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	13.55	Put	200.71210		0.20071	203.09970	0.20310	200.712	16.27	0.31	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	219.52010		0.21952	221.81010	0.22181	219.520	16.34	0.33	0.00	0	6,570.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	227.33760		0.22734	229.58340	0.22958	227.338	16.37	0.34	0.00	0	6,432.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	251.81180		0.25181	253.88780	0.25389	251.812	16.45	0.36	0.00	0	14,200.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	260.30770		0.26031	262.32030	0.26232	260.308	16.48	0.37	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	268.97530		0.26898	270.91750	0.27092	268.975	16.51	0.38	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	282.29310		0.28229	284.11820	0.28412	282.293	16.55	0.39	0.00	0	17,981.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	300.64010		0.30064	302.29720	0.30230	300.640	16.61	0.41	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	314.84230		0.31484	316.35640	0.31636	314.842	16.65	0.42	0.00	0	1,800.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	329.42070		0.32942	330.78300	0.33078	329.421	16.70	0.43	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	334.36260		0.33436	335.67420	0.33567	334.363	16.71	0.43	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	354.54630		0.35455	355.63350	0.35563	354.546	16.77	0.45	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	417.70080		0.41770	447.87810	0.44788	417.701	16.84	0.53	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	394.86280		0.39486	424.70710	0.42471	394.863	16.91	0.51	0.00	0	100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	407.86280		0.40786	408.30710	0.40831	407.863	16.91	0.49	0.00	0	35,606.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	431.17560		0.43118	430.46310	0.43046	431.176	17.00	0.51	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	317.52120		0.31752	344.17980	0.34418	317.521	17.38	0.43	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	300.46200		0.30046	326.51300	0.32651	300.462	17.49	0.42	0.00	0	750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	583.63530		0.58364	579.91520	0.57992	583.635	17.56	0.59	0.00	0	7,028.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	597.25220		0.59725	593.28200	0.59328	597.252	17.61	0.60	0.00	0	3,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	284.25220		0.28425	309.68200	0.30968	284.252	17.61	0.40	0.00	0	250.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	631.86020		0.63186	627.26250	0.62726	631.860	17.73	0.62	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	696.11500		0.69612	690.37010	0.69037	696.115	17.94	0.65	0.00	0	7,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	703.40210		0.70340	697.53190	0.69753	703.402	17.96	0.65	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	237.72020		0.23772	261.12030	0.26112	237.720	17.98	0.35	0.00	0	6,332.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	232.44250		0.23244	255.58500	0.25558	232.443	18.03	0.34	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	227.27530		0.22728	250.16240	0.25016	227.275	18.08	0.33	0.00	0	225,780.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	740.27530		0.74028	733.76240	0.73376	740.275	18.08	0.67	0.00	0	50.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	762.73510		0.76274	755.83450	0.75583	762.735	18.15	0.68	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	785.43550		0.78544	778.15190	0.77815	785.436	18.22	0.68	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	854.93050		0.85493	846.49720	0.84650	854.931	18.43	0.71	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	926.26860		0.92627	916.81450	0.91681	926.269	18.63	0.73	10,193.76	1	24,325.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	161.74630		0.16175	180.90700	0.18091	161.746	18.77	0.25	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	982.90190		0.98290	972.52510	0.97253	982.902	18.79	0.75	0.00	0	135,043.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	991.07640		0.99108	980.56450	0.98056	991.076	18.81	0.75	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	999.27340		0.99927	988.62510	0.98863	999.273	18.83	0.76	0.00	0	10,010.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,007.48910		1.00749	996.70650	0.99671	1,007.489	18.85	0.76	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	128.56950		0.12857	145.10340	0.14510	128.570	19.20	0.21	0.00	0	1,260.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,175.80480		1.17580	1,162.44030	1.16244	1,175.805	19.29	0.80	0.00	0	63,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,227.64610		1.22765	1,213.55170	1.21355	1,227.646	19.42	0.81	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,245.05130		1.24505	1,230.71810	1.23072	1,245.051	19.47	0.82	0.00	0	99,824.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,253.77730		1.25378	1,239.32650	1.23933	1,253.777	19.49	0.82	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	105.82510		0.10583	120.30690	0.12031	105.825	19.58	0.18	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,306.43490		1.30643	1,291.28870	1.29129	1,306.435	19.62	0.83	0.00	0	41,300.00	

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	15.20	Put	1,315.26000	1.31526	1,300.00060	1.30000	1,315.260	19.64	0.83	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	99.95280	0.09995	113.86760	0.11387	99.953	19.69	0.17	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	96.59310	0.09659	110.17520	0.11018	96.593	19.75	0.16	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,422.19940	1.42220	1,405.63020	1.40563	1,422.199	19.91	0.85	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	81.46770	0.08147	93.47750	0.09348	81.468	20.08	0.14	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	76.71060	0.07671	88.51020	0.08851	76.711	20.17	0.13	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	75.79340	0.07579	87.49100	0.08749	75.793	20.19	0.13	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	72.23160	0.07223	83.52820	0.08353	72.232	20.26	0.13	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	70.51370	0.07051	81.61370	0.08161	70.514	20.29	0.12	1,704.75	1	0.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	68.83800	0.06884	79.74430	0.07974	68.838	20.33	0.12	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	59.59180	0.05959	69.39010	0.06939	59.592	20.54	0.11	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	49.78460	0.04978	58.32970	0.05833	49.785	20.80	0.09	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	48.60830	0.04861	56.99630	0.05700	48.608	20.83	0.09	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	45.24680	0.04525	53.18150	0.05318	45.247	20.94	0.08	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	39.69170	0.03969	46.84990	0.04685	39.692	21.13	0.07	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	34.02710	0.03403	40.35630	0.04036	34.027	21.36	0.06	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	32.07900	0.03208	38.11300	0.03811	32.079	21.45	0.06	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	27.86560	0.02787	33.24350	0.03324	27.866	21.66	0.05	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	25.38290	0.02538	30.36110	0.03036	25.383	21.80	0.05	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	20.14650	0.02015	24.24620	0.02425	20.147	22.15	0.04	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	19.68970	0.01969	23.71040	0.02371	19.690	22.18	0.04	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	12.77190	0.01277	15.72200	0.01572	12.772	22.71	0.03	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	12.60910	0.01261	15.53130	0.01553	12.609	22.72	0.03	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	11.82520	0.01183	14.61280	0.01461	11.825	22.78	0.02	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	10.94910	0.01095	13.58340	0.01358	10.949	22.85	0.02	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	10.80980	0.01081	13.41910	0.01342	10.810	22.86	0.02	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	10.67190	0.01067	13.25680	0.01326	10.672	22.87	0.02	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	9.03620	0.00904	11.32060	0.01132	9.036	23.02	0.02	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	8.26350	0.00826	10.40050	0.01040	8.264	23.10	0.02	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	6.40680	0.00641	8.17120	0.00817	6.407	23.33	0.01	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	3.41840	0.00342	4.50850	0.00451	3.418	23.90	0.01	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	1.90870	0.00191	2.65120	0.00265	1.909	24.13	0.00	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.00230	14.00230	14.03170	14.03170		17.03	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	366.61370	0.36661	367.36910	0.36737	366.614	16.86	0.44	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	429.86370	0.42986	430.00990	0.43001	429.864	17.03	0.48	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.00570	14.00570	14.03510	14.03510		17.08	0.00	4,462,400.00	320	4,791.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	79.81560	0.07982	82.28380	0.08228	79.816	15.96	0.15	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	556.32130	0.55632	553.58780	0.55359	556.321	17.52	0.55	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	588.69120	0.58869	585.43010	0.58543	588.691	17.63	0.57	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	225.18000	0.22518	246.63360	0.24663	225.180	18.54	0.31	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	103.84570	0.10385	116.96520	0.11697	103.846	20.17	0.16	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	71.22730	0.07123	81.23770	0.08124	71.227	20.82	0.11	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.01250	14.01250	14.04200	14.04200		17.06	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.01770	14.01770	14.04710	14.04710		17.13	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	329.67600	0.32968	330.51340	0.33051	329.676	16.81	0.39	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	336.75920	0.33676	361.98070	0.36198	336.759	17.87	0.41	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.03470	14.03470	14.06410	14.06410		17.24	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			14.05390	14.05390	14.08380	14.08380		17.34	0.00	0.00	0	71.00
\$ / R	On 30/04/2019	Any day expiry			14.06080	14.06080	14.09100	14.09100		17.33	0.00	0.00	0	1,180.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	122.16350	0.12216	123.74600	0.12375	122.164	16.15	0.18	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	833.23300	0.83323	863.71060	0.86371	833.233	16.54	0.69	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	614.78880	0.61479	611.80010	0.61180	614.789	17.61	0.52	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	646.03870	0.64604	642.63530	0.64264	646.039	17.71	0.54	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	282.98580	0.28299	304.44040	0.30444	282.986	18.83	0.32	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	152.31290	0.15231	166.82100	0.16682	152.313	20.29	0.19	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	114.45450	0.11445	126.27470	0.12627	114.455	20.86	0.15	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.11490	14.11490	14.14650	14.14650		17.55	0.00	0.00	0	475.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	159.73150	0.15973	160.87490	0.16087	159.731	16.29	0.19	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	663.14290	0.66314	659.67990	0.65968	663.143	17.72	0.50	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	693.60460	0.69360	689.78320	0.68978	693.605	17.81	0.51	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	330.55000	0.33055	352.15870	0.35216	330.550	19.12	0.32	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	194.07430	0.19407	209.91210	0.20991	194.074	20.42	0.21	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	151.36070	0.15136	164.65460	0.16465	151.361	20.94	0.17	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.12010	14.12010	14.15190	14.15190		17.53	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.12190	14.12190	14.15370	14.15370		17.54	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.13930	14.13930	14.17160	14.17160		17.67	0.00	4,354,904.40	308	112,232.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	5.56410	0.00556	5.22770	0.00523	5.564	18.76	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	60.45220	0.06045	59.68580	0.05969	60.452	16.38	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	121.14490	0.12114	122.92960	0.12293	121.145	16.18	0.15	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	170.97120	0.17097	171.90500	0.17191	170.971	16.34	0.20	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	175.89020	0.17589	176.82000	0.17682	175.890	16.36	0.20	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	242.65850	0.24266	243.42810	0.24343	242.658	16.53	0.25	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	245.75940	0.24576	246.51880	0.24652	245.759	16.53	0.26	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	481.05780	0.48106	479.27120	0.47927	481.058	17.22	0.40	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	506.11280	0.50611	504.14950	0.50415	506.113	17.29	0.41	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	717.53310	0.71753	747.49550	0.74750	717.533	17.43	0.56	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	568.97050	0.56897	566.55790	0.56656	568.971	17.46	0.44	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	607.38150	0.60738	604.68210	0.60468	607.382	17.56	0.46	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	682.37350	0.68237	678.74030	0.67874	682.374	17.76	0.49	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	712.54910	0.71255	708.58650	0.70859	712.549	17.84	0.50	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	538.84400	0.53884	566.02280	0.56602	538.844	18.11	0.46	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	485.41370	0.48541	511.45700	0.51146	485.414	18.37	0.42	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	960.51250	0.96051	953.89530	0.95390	960.513	18.46	0.59	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	974.41260	0.97441	967.65070	0.96765	974.413	18.49	0.59	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	414.97320	0.41497	439.27640	0.43928	414.973	18.77	0.37	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	346.75260	0.34675	368.54710	0.36855	346.753	19.25	0.32	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	301.66250	0.30166	321.62110	0.32162	301.663	19.63	0.29	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	269.53210	0.26953	288.05800	0.28806	269.532	19.95	0.26	0.00	0	145,182.00

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	15.62	Call	249.47610	0.24948	267.63170	0.26763	249.476	20.13	0.24	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	246.20430	0.24620	264.20960	0.26421	246.204	20.16	0.24	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	221.59550	0.22160	238.41520	0.23842	221.595	20.38	0.22	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	208.90330	0.20890	225.08330	0.22508	208.903	20.50	0.21	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	204.84690	0.20485	220.81850	0.22082	204.847	20.54	0.21	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	194.43480	0.19443	209.85520	0.20986	194.435	20.65	0.20	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	183.39240	0.18339	198.21310	0.19821	183.392	20.77	0.19	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	67.85970	0.06786	74.25360	0.07425	67.860	24.06	0.07	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.14980	14.14980	14.18230	14.18230		17.67	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	1,029.15380	1.02915	1,021.95750	1.02196	1,029.154	18.58	0.60	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	99.97460	0.09997	108.71930	0.10872	99.975	22.40	0.11	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.16380	14.16380	14.19660	14.19660		17.70	0.00	0.00	0	105.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	190.91220	0.19091	191.74490	0.19174	190.912	16.40	0.20	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	700.18580	0.70019	696.46380	0.69646	700.186	17.78	0.48	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	730.07640	0.73008	726.04990	0.72605	730.076	17.85	0.50	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	366.19660	0.36620	388.16530	0.38817	366.197	19.33	0.32	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	226.58030	0.22658	243.28390	0.24328	226.580	20.52	0.22	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	181.76130	0.18176	196.16580	0.19617	181.761	20.99	0.18	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.16900	14.16900	14.20200	14.20200		17.67	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.17250	14.17250	14.20560	14.20560		17.70	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	336.99710	0.33700	337.11400	0.33711	336.997	16.72	0.30	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	176.89530	0.17690	191.00950	0.19101	176.895	21.10	0.17	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.22190	14.22190	14.25650	14.25650		17.79	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	221.85640	0.22186	222.64280	0.22264	221.856	16.42	0.21	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	737.09010	0.73709	733.55880	0.73356	737.090	17.79	0.47	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	766.52500	0.76653	762.67510	0.76268	766.525	17.87	0.48	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	407.95650	0.40796	431.33920	0.43134	407.957	19.52	0.33	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	265.05200	0.26505	283.85070	0.28385	265.052	20.61	0.23	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	218.68290	0.21868	235.04920	0.23505	218.683	21.07	0.19	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.22370	14.22370	14.25840	14.25840		17.80	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.24510	14.24510	14.28050	14.28050		17.85	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	920.10630	0.92011	915.00140	0.91500	920.106	18.18	0.52	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	260.66360	0.26066	278.87690	0.27888	260.664	20.84	0.22	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.27530	14.27530	14.31180	14.31180		17.93	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	246.92540	0.24693	247.64490	0.24764	246.925	16.42	0.22	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	765.82820	0.76583	762.75350	0.76275	765.828	17.78	0.46	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	795.01930	0.79502	791.68710	0.79169	795.019	17.86	0.47	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	437.82660	0.43783	462.43390	0.46243	437.827	19.72	0.32	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	295.36610	0.29537	314.88200	0.31488	295.366	20.77	0.23	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	247.44640	0.24745	264.91280	0.26491	247.446	21.22	0.20	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.28070	14.28070	14.31730	14.31730		17.90	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.28420	14.28420	14.32100	14.32100		17.91	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.28600	14.28600	14.32280	14.32280		17.91	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	105.91830	0.10592	115.74330	0.11574	105.918	24.40	0.09	0.00	0	20,000.00

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		14.30560	14.30560	14.34310	14.34310		17.90	0.00	14,305.60	1	14,285.00
\$ / R	10.75	Put	Foreign Exchange Future	9.67650	0.00968		9.42630	0.00943	9.676	16.23	0.01	0.00	0	1,000.00
\$ / R	12.50	Put	Foreign Exchange Future	132.22560	0.13223		128.96470	0.12896	132.226	15.68	0.13	0.00	0	1,000.00
\$ / R	13.25	Put	Foreign Exchange Future	338.41320	0.33841		339.18390	0.33918	338.413	16.60	0.26	0.00	0	3,900.00
\$ / R	13.91	Put	Foreign Exchange Future	621.18280	0.62118		619.14070	0.61914	621.183	17.34	0.39	0.00	0	81,930.00
\$ / R	13.97	Put	Foreign Exchange Future	652.52710	0.65253		650.23630	0.65024	652.527	17.42	0.41	0.00	0	800.00
\$ / R	14.09	Put	Foreign Exchange Future	717.50760	0.71751		714.70050	0.71470	717.508	17.60	0.43	0.00	0	33,715.00
\$ / R	14.21	Put	Foreign Exchange Future	785.46620	0.78547		782.11900	0.78212	785.466	17.77	0.45	0.00	0	2,700.00
\$ / R	14.33	Put	Foreign Exchange Future	856.21280	0.85621		852.37610	0.85238	856.213	17.94	0.48	0.00	0	33,151.00
\$ / R	15.38	Put	Foreign Exchange Future	1,579.66440	1.57966	1,569.14700	1.56915	1,579.664	19.43	0.65	0.00	0	5,000.00	
\$ / R	15.56	Put	Foreign Exchange Future	1,719.80010	1.71980	1,708.07970	1.70808	1,719.800	19.70	0.67	0.00	0	2,571.00	
\$ / R	15.87	Call	Foreign Exchange Future	403.66470	0.40366	427.95250	0.42795	403.665	20.13	0.29	0.00	0	1,000.00	
\$ / R	17.23	Call	Foreign Exchange Future	219.75570	0.21976	234.76570	0.23477	219.756	21.82	0.17	0.00	0	800.00	
\$ / R	17.64	Call	Foreign Exchange Future	191.87800	0.19188	205.37110	0.20537	191.878	22.57	0.15	0.00	0	5,000.00	
\$ / R	17.85	Call	Foreign Exchange Future	179.72190	0.17972	192.52170	0.19252	179.722	22.95	0.14	0.00	0	2,700.00	
\$ / R	17.93	Call	Foreign Exchange Future	175.41900	0.17542	187.96920	0.18797	175.419	23.10	0.14	0.00	0	2,571.00	
\$ / R	18.29	Call	Foreign Exchange Future	158.04470	0.15804	169.55580	0.16956	158.045	23.75	0.12	0.00	0	81,930.00	
\$ / R	18.47	Call	Foreign Exchange Future	150.44000	0.15044	161.48110	0.16148	150.440	24.08	0.12	0.00	0	1,200.00	
\$ / R	18.63	Call	Foreign Exchange Future	142.98450	0.14298	154.86080	0.15486	142.985	24.32	0.11	0.00	0	33,715.00	
\$ / R	19.32	Call	Foreign Exchange Future	97.51640	0.09752	107.35250	0.10735	97.516	24.32	0.08	0.00	0	33,151.00	
\$ / R		On 30/09/2019	Any day expiry	14.33060	14.33060	14.36890	14.36890			17.96	0.00	0.00	0	0.00
\$ / R	13.00	Put	Any day expiry	270.16730	0.27017	271.01990	0.27102	270.167	16.40	0.22	0.00	0	500.00	
\$ / R	14.20	Put	Any day expiry	791.15000	0.79115	788.42420	0.78842	791.150	17.75	0.45	0.00	0	250.00	
\$ / R	14.25	Put	Any day expiry	820.14870	0.82015	817.17750	0.81718	820.149	17.82	0.46	0.00	0	250.00	
\$ / R	15.68	Call	Any day expiry	470.54680	0.47055	496.55440	0.49655	470.547	19.84	0.33	0.00	0	500.00	
\$ / R	16.50	Call	Any day expiry	326.76550	0.32677	347.79920	0.34780	326.765	20.85	0.24	0.00	0	250.00	
\$ / R	16.89	Call	Any day expiry	276.16670	0.27617	295.10460	0.29510	276.167	21.31	0.21	0.00	0	250.00	
\$ / R		On 02/10/2019	Any day expiry	14.33410	14.33410	14.37260	14.37260			17.98	0.00	0.00	0	55.00
\$ / R		On 31/10/2019	Any day expiry	14.38640	14.38640	14.42600	14.42600			18.03	0.00	0.00	0	55.00
\$ / R	13.00	Put	Any day expiry	293.15610	0.29316	294.17630	0.29418	293.156	16.44	0.22	0.00	0	500.00	
\$ / R	14.20	Put	Any day expiry	815.42750	0.81543	813.15610	0.81316	815.428	17.74	0.44	0.00	0	250.00	
\$ / R	14.25	Put	Any day expiry	844.24980	0.84425	841.73590	0.84174	844.250	17.82	0.44	0.00	0	250.00	
\$ / R	15.87	Call	Any day expiry	496.51040	0.49651	523.45340	0.52345	496.510	20.02	0.32	0.00	0	500.00	
\$ / R	16.70	Call	Any day expiry	353.57690	0.35358	375.71040	0.37571	353.577	20.98	0.24	0.00	0	250.00	
\$ / R	17.09	Call	Any day expiry	303.49080	0.30349	323.61020	0.32361	303.491	21.44	0.21	0.00	0	250.00	
\$ / R		On 29/11/2019	Any day expiry	14.43920	14.43920	14.47940	14.47940			18.08	0.00	0.00	0	0.00
\$ / R	13.00	Put	Any day expiry	312.78580	0.31279	314.12510	0.31413	312.786	16.46	0.22	0.00	0	500.00	
\$ / R	14.20	Put	Any day expiry	835.25320	0.83525	833.73630	0.83374	835.253	17.73	0.43	0.00	0	250.00	
\$ / R	14.25	Put	Any day expiry	863.90460	0.86390	862.15400	0.86215	863.905	17.80	0.44	0.00	0	250.00	
\$ / R	16.03	Call	Any day expiry	521.82060	0.52182	549.66040	0.54966	521.821	20.12	0.32	0.00	0	500.00	
\$ / R	16.87	Call	Any day expiry	379.80870	0.37981	402.99320	0.40299	379.809	21.08	0.25	0.00	0	250.00	
\$ / R	17.26	Call	Any day expiry	329.97630	0.32998	351.21980	0.35122	329.976	21.53	0.22	0.00	0	250.00	
\$ / R		On 02/12/2019	Any day expiry	14.44470	14.44470	14.48490	14.48490			18.06	0.00	0.00	0	55.00
\$ / R		On 04/12/2019	Any day expiry	14.44830	14.44830	14.48860	14.48860			18.07	0.00	0.00	0	321.00

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		14.46470	14.46470		14.50520	14.50520		18.07	0.00	0.00	0	9,900.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	59.95640	0.05996	64.35110	0.06435	59.956	14.20	0.07	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	567.84680	0.56785	569.33230	0.56933	567.847	17.01	0.33	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	772.04200	0.77204	770.97080	0.77097	772.042	17.54	0.40	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	406.45390	0.40645	430.36990	0.43037	406.454	21.01	0.26	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	338.69490	0.33869	359.17130	0.35917	338.695	21.63	0.22	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	139.12170	0.13912	151.70650	0.15171	139.122	23.93	0.10	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry		14.49750	14.49750		14.53830	14.53830		18.10	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	329.62850	0.32963	328.80420	0.32880	329.628	16.40	0.22	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	854.21260	0.85421	853.01750	0.85302	854.213	17.69	0.42	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	882.64630	0.88265	881.20650	0.88121	882.646	17.76	0.43	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	546.81510	0.54682	575.64740	0.57565	546.815	20.21	0.32	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	407.90010	0.40790	431.79730	0.43180	407.900	21.16	0.25	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	359.20220	0.35920	380.27780	0.38028	359.202	21.62	0.22	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry		14.50120	14.50120		14.54200	14.54200		18.11	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry		14.55670	14.55670		14.59750	14.59750		18.21	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry		14.61840	14.61840		14.65830	14.65830		18.32	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future		14.64630	14.64630		14.68580	14.68580		18.40	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	95.05350	0.09505	100.20070	0.10020	95.054	14.64	0.08	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	798.14620	0.79815	800.10050	0.80010	798.146	17.55	0.37	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	455.02650	0.45503	477.96750	0.47797	455.027	21.89	0.25	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry		14.68010	14.68010		14.71920	14.71920		18.49	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		14.73390	14.73390		14.77220	14.77220		18.57	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		14.80160	14.80160		14.83890	14.83890		18.65	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		14.82150	14.82150		14.85850	14.85850		18.66	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		14.91310	14.91310		14.94880	14.94880		18.78	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		15.00860	15.00860		15.04300	15.04300		18.88	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		13.98700	13.98700		14.01640	14.01640		16.91	0.00	0.00	0	422.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.13930	14.13930		14.17160	14.17160		17.67	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		14.30560	14.30560		14.34310	14.34310		17.90	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		14.46470	14.46470		14.50520	14.50520		18.07	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future		14.64630	14.64630		14.68580	14.68580		18.40	0.00	0.00	0	0.00
£ / R	On 21/01/2019	Any day expiry		17.76790	17.76790		17.76750	17.76750		14.68	0.00	0.00	0	4,112.00
£ / R	On 31/01/2019	Any day expiry		17.79790	17.79790		17.79640	17.79640		15.44	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry		17.88500	17.88500		17.88200	17.88200		15.82	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future		17.93990	17.93990		17.93730	17.93730		15.90	0.00	1,255,793.00	70	395,576.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	517.33350	0.51733	535.32420	0.53532	517.333	15.97	0.51	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	168.34990	0.16835	180.89230	0.18089	168.350	17.28	0.23	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,387.97490	1.38797	1,401.88840	1.40189	1,387.975	17.53	0.81	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	57.88270	0.05788	64.44100	0.06444	57.883	18.58	0.09	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	47.60150	0.04760	53.30460	0.05330	47.601	18.81	0.08	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	12.41360	0.01241	14.37040	0.01437	12.414	20.39	0.02	0.00	0	500.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 29/03/2019	Any day expiry		17.97390	17.97390		17.97120	17.97120		15.99	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry		18.02670	18.02670		18.02390	18.02390		16.04	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry		18.06090	18.06090		18.05860	18.05860		16.11	0.00	0.00	0	120.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.21330	18.21330		18.21290	18.21290		16.28	0.00	0.00	0	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future		18.50740	18.50740		18.51340	18.51340		16.48	0.00	0.00	0	16,660.00
£ / R	On 13/12/2019	Foreign Exchange Future		18.78550	18.78550		18.79560	18.79560		16.66	0.00	0.00	0	247.00
£ / R	On 16/03/2020	Foreign Exchange Future		19.09660	19.09660		19.10540	19.10540		17.33	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.12960	0.12960		0.13043	0.13043		23.44	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13197	0.13197		0.13284	0.13284		23.02	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future		0.13457	0.13457		0.13550	0.13550		22.76	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future		0.13707	0.13707		0.13804	0.13804		22.68	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future		0.13999	0.13999		0.14096	0.14096		22.59	0.00	0.00	0	0.00
€ / R	On 21/01/2019	Any day expiry		15.93820	15.93820		16.05450	16.05450		14.06	0.00	0.00	0	4,830.00
€ / R	On 28/02/2019	Any day expiry		16.06410	16.06410		16.17890	16.17890		15.33	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future		16.12360	16.12360		16.23930	16.23930		15.50	0.00	11,496,126.80	713	135,811.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	484.16350	0.48416	564.60740	0.56461	484.163	15.40	0.56	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry		16.11420	16.11420		16.22930	16.22930		15.62	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry		16.21910	16.21910		16.33510	16.33510		15.81	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry		16.25650	16.25650		16.37320	16.37320		15.96	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.42310	16.42310		16.54350	16.54350		16.25	0.00	821,155.00	50	24,300.00
€ / R	On 14/08/2019	Any day expiry		16.63570	16.63570		16.76180	16.76180		16.55	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,075.40610	1.07541	1,018.85250	1.01885	1,075.406	17.01	0.54	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	205.06250	0.20506	233.46040	0.23346	205.063	20.30	0.16	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		16.75150	16.75150		16.88000	16.88000		16.63	0.00	9,983,894.00	596	9,579.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	412.87430	0.41287	459.41430	0.45941	412.874	18.93	0.28	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future		17.06410	17.06410		17.19910	17.19910		16.85	0.00	0.00	0	277.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	70.74730	0.07075	66.22290	0.06622	70.747	15.41	0.06	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	612.85660	0.61286	581.20210	0.58120	612.857	15.82	0.33	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	349.19500	0.34919	376.86790	0.37687	349.195	20.94	0.20	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future		17.37520	17.37520		17.50890	17.50890		17.19	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.83000	96.83000		96.82000	96.82000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future		614.63500	614.63500		614.41800	614.41800			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future		625.35600	625.35600		625.13700	625.13700			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future		637.54200	637.54200		637.32000	637.32000			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future		710.79500	710.79500		710.55900	710.55900			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future		723.19400	723.19400		722.95600	722.95600			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future		737.28700	737.28700		737.04500	737.04500			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future		645.01700	645.01700		644.95700	644.95700			0.00	0.00	0	905.00

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
ALBI	On 02/05/2019	Index Future			656.26900		656.26900		656.20900	656.20900			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			669.05700		669.05700		668.99700	668.99700			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.06430		10.06430		10.07730	10.07730		13.04	0.00	0.00	0	7,365.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.18670		10.18670		10.20140	10.20140		13.55	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.32170		10.32170		10.33940	10.33940		13.59	0.00	0.00	0	650.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.45070		10.45070		10.47040	10.47040		13.69	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	359.90910		0.35991		376.79870	0.37680	359.909	14.50	0.38	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.59750		10.59750		10.61430	10.61430		14.26	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.55470		10.55470		10.60100	10.60100		14.09	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.68950		10.68950		10.73880	10.73880		14.62	0.00	0.00	0	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.83560		10.83560		10.88780	10.88780		14.78	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.85240		10.85240		10.90450	10.90450		14.73	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			10.98910		10.98910		11.04390	11.04390		15.25	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			42.34000		42.34000		52.61000	52.61000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.28320		14.28320		14.39000	14.39000		15.78	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.56210		14.56210		14.67350	14.67350		16.78	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.86840		14.86840		14.98810	14.98810		17.47	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.16160		15.16160		15.28630	15.28630		17.95	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.44850		15.44850		15.57190	15.57190		18.20	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.06590		2.06590		2.06330	2.06330		14.61	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.08790		2.08790		2.08530	2.08530		15.49	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.17640		2.17640		2.17630	2.17630		15.09	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.21780		2.21780		2.21780	2.21780		15.11	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.26240		2.26240		2.26390	2.26390		15.45	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.30140		2.30140		2.30740	2.30740		15.69	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.43600		2.43600		2.43560	2.43560		16.84	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			10.88773		78.60685		10.88895	78.59966			0.00	0.00	0	494.00

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
ES33	On 02/05/2019	Bond Future	10.98182		76.18693		10.98306	76.17972			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.07850		77.67185		11.07976	77.66465			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 07/02/2019	Bond Future	11.12093		80.88766		11.12209	80.87984			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.21499		78.03805		11.21615	78.03035			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.30988		79.55935		11.31107	79.55157			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	638.58800		638.58800		638.49200	638.49200			0.00	0.00	0	451.00
GOVI	On 02/05/2019	GOVI	649.72800		649.72800		649.63100	649.63100			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	662.38900		662.38900		662.29100	662.29100			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.78760		1.78760		1.79190	1.79190		17.17	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.81080		1.81080		1.81560	1.81560		17.49	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	132.97385		132.97385		132.74582	132.74582			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	135.32371		135.32371		135.09190	135.09190			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	137.94632		137.94632		137.71010	137.71010			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	101.10295		101.10295		100.82523	100.82523			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	101.81665		101.81665		101.53415	101.53415			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	103.82508		103.82508		103.53714	103.53714			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	103.35167		103.35167		102.97702	102.97702			0.00	0.00	0	5,890.00
I2033	On 02/05/2019	Bond Future	104.03282		104.03282		103.65166	103.65166			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	106.08484		106.08484		105.69632	105.69632			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	120.92380		120.92380		120.37625	120.37625			0.00	0.00	0	10,476.00
I2038	On 02/05/2019	Bond Future	123.06074		123.06074		122.50377	122.50377			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	125.43553		125.43553		124.86776	124.86776			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	115.18756		115.18756		114.30310	114.30310			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future	115.53720		115.53720		114.63714	114.63714			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	117.81634		117.81634		116.89872	116.89872			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	118.93908		118.93908		118.68769	118.68769			0.00	9,277,248.24	78	10,646.00

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
I2050	On 02/05/2019	Bond Future			121.04074		121.04074		120.78518	120.78518			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future			121.61004		121.61004		121.34956	121.34956			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			255.09100		255.09100		254.28200	254.28200			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future			259.59800		259.59800		258.77600	258.77600			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future			264.71900		264.71900		263.88000	263.88000			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			0.13640		0.13640		0.13650	0.13650			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13610		0.13610		0.13590	0.13590			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13590		0.13590		0.13560	0.13560			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13510		0.13510		0.13530	0.13530			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13390		0.13390		0.13510	0.13510			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.64940		1.64940		1.65910	1.65910		13.73	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.67330		1.67330		1.68360	1.68360		13.96	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.53900		9.53900		9.52410	9.52410		13.34	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.65630		9.65630		9.64330	9.64330		13.77	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.78500		9.78500		9.77490	9.77490		14.15	0.00	0.00	0	213.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.90740		9.90740		9.89860	9.89860		14.38	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.42320		10.42320		10.40230	10.40230		15.49	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.32800		1.32800		1.32930	1.32930			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33440		1.33440		1.33600	1.33600			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.28260		1.28260		1.27970	1.27970			0.00	0.00	0	400.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.28810		1.28810		1.28520	1.28520			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.29370		1.29370		1.29080	1.29080			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.29870		1.29870		1.29580	1.29580			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.30380		1.30380		1.30090	1.30090			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.15280		1.15280		1.15860	1.15860			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.16150		1.16150		1.16740	1.16740			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.17100		1.17100		1.17690	1.17690			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.17970		1.17970		1.18570	1.18570			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.18630		1.18630		1.19220	1.19220			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			8.77745		111.13548		8.78318	111.10146		6.82	0.00	168,925,929.60	1,520	85,900.00
R186	On 07/02/2019	Bond Future	8.30	Call	63.59000		0.06359		66.09000	0.06609	63.590	6.46	0.07	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	233.43000		0.23343		236.91000	0.23691	233.430	6.64	0.21	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
R186	On 07/02/2019	Bond Future	8.77	Call	802.67000		0.80267		801.05000	0.80105	802.670	6.84	0.50	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.00	Put	344.43000		0.34443		366.43000	0.36643	344.430	7.03	0.26	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.10	Put	221.98000		0.22198		239.22000	0.23922	221.980	7.15	0.19	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	2,610.97000		2.61097		2,589.87000	2.58987	2,610.970	7.28	0.87	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	2,764.85000		2.76485		2,742.59000	2.74259	2,764.850	7.32	0.89	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,972.96000		2.97296		2,949.26000	2.94926	2,972.960	7.37	0.91	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	3,558.98000		3.55898		3,531.93000	3.53193	3,558.980	7.51	0.94	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	29.18000		0.29218		33.52000	0.03352	29.180	7.66	0.03	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	2.12000		0.00212		2.65000	0.00265	2.120	7.95	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	1.80000		0.00180		2.27000	0.00227	1.800	7.95	0.00	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			8.82687		113.07412		8.83281	113.03975		6.76	0.00	0.00	0	3,050.00
R186	On 02/05/2019	Bond Future	8.50	Call	874.22000		0.87422		869.64000	0.86964	874.220	6.61	0.33	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,136.92000		1.13692		1,130.62000	1.13062	1,136.920	6.68	0.39	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,209.48000		1.20948		1,202.72000	1.20272	1,209.480	6.70	0.41	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,336.55000		1.33655		1,328.98000	1.32898	1,336.550	6.73	0.44	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,615.00000		1.61500		1,605.70000	1.60570	1,615.000	6.80	0.49	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,262.37000		2.26237		2,249.38000	2.24938	2,262.370	6.94	0.60	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,030.27000		3.03027		3,013.60000	3.01360	3,030.270	7.16	0.69	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,235.85000		3.23585		3,218.30000	3.21830	3,235.850	7.21	0.71	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,447.44000		3.44744		3,429.03000	3.42903	3,447.440	7.27	0.73	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	335.60000		0.33560		345.01000	0.34501	335.600	7.82	0.13	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	201.77000		0.20177		208.36000	0.20836	201.770	7.82	0.09	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	173.09000		0.17309		179.00000	0.17900	173.090	7.82	0.08	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	151.92000		0.15192		157.29000	0.15729	151.920	7.82	0.07	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.87158		109.97628		8.87779	109.94135		6.87	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	835.68000		0.83568		830.41000	0.83041	835.680	6.27	0.27	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,779.00000		2.77900		2,764.23000	2.76423	2,779.000	6.91	0.58	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	507.81000		0.50781		516.68000	0.51668	507.810	8.04	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			299.79175		299.79175		299.65568	299.65568			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			305.08941		305.08941		304.95159	304.95159			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.54856		303.54856		303.40834	303.40834			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			232.92392		232.92392		231.30321	231.30321			0.00	0.00	0	8,805.00
R202	On 02/05/2019	Bond Future			237.04009		237.04009		235.39096	235.39096			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			237.70086		237.70086		236.01949	236.01949			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 07/02/2019	Bond Future			7.99753		102.68515		8.00825	102.64891		3.00	0.00	0.00	0	62,388.00
R2023	On 02/05/2019	Bond Future			8.01843		100.54683		8.02983	100.51017		3.16	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.02314		102.50639		8.03540	102.46918		3.28	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			9.27347		91.60880		9.27921	91.57212		9.45	0.00	143,825,816.00	1,570	53,622.00
R2030	On 07/02/2019	Bond Future	8.90	Call	166.51000		0.16651		170.60000	0.17060	166.510	9.02	0.15	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	664.99000		0.66499		666.82000	0.66682	664.990	9.37	0.40	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,330.04000		2.33004		2,313.47000	2.31347	2,330.040	9.94	0.80	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,744.81000		2.74481		2,724.54000	2.72454	2,744.810	10.08	0.85	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	15.04000		0.01504		17.68000	0.01768	15.040	10.95	0.02	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future			9.32885		93.20696		9.33476	93.16980		9.42	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	816.19000		0.81619		812.63000	0.81263	816.190	9.04	0.29	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,189.79000		2.18979		2,178.30000	2.17830	2,189.790	9.58	0.55	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	473.92000		0.47392		485.90000	0.48590	473.920	10.83	0.16	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.38400		91.01821		9.39011	90.98049		9.54	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			9.48437		93.88208		9.49015	93.84198		10.29	0.00	120,169,062.40	1,280	42,475.00
R2032	On 02/05/2019	Bond Future			9.53965		91.36314		9.54559	91.32251		10.67	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.59302		93.14389		9.59914	93.10263		10.31	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			9.62996		97.93067		9.62565	97.96395		10.97	0.00	90,096,216.40	920	74,160.00
R2035	On 02/05/2019	Bond Future			9.68331		95.13903		9.67885	95.17306		11.42	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			9.73582		96.99321		9.73120	97.02802		11.05	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			9.68845		90.25015		9.69418	90.20555		12.07	0.00	0.00	0	64,737.00
R2037	On 02/05/2019	Bond Future			9.74395		91.82460		9.74982	91.77943		12.01	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			9.80023		89.35866		9.80628	89.31267		12.18	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			9.76339		93.53242		9.76407	93.52672		12.48	0.00	56,119,452.00	600	30,578.00
R2040	On 02/05/2019	Bond Future			9.81873		95.16410		9.81940	95.15855		12.43	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,763.50000		1.76350		1,772.40000	1.77240	1,763.500	12.21	0.40	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,529.09000		4.52909		4,536.32000	4.53632	4,529.090	13.21	0.69	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.87499		92.51292		9.87567	92.50736		12.63	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			9.77761		90.74323		9.77826	90.73768		13.10	0.00	1,814,864.60	20	37,872.00
R2044	On 02/05/2019	Bond Future			9.83055		92.32626		9.83120	92.32076		13.06	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			9.88429		89.74490		9.88494	89.73946		13.29	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
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			9.76290		94.25589		9.75853	94.29430		12.93	0.00	16,023,501.30	170	107,243.00
R2048	On 02/05/2019	Bond Future			9.81090		91.46350		9.80639	91.50278		13.53	0.00	0.00	0	6.00
R2048	On 01/08/2019	Bond Future			9.85820		93.24604		9.85354	93.28624		13.14	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 07/02/2019	Bond Future			6.04652		101.61815		5.95596	101.69907		0.26	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future			5.51608		103.39078		5.39435	103.47329		0.24	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			4.12126		101.76358		3.93142	101.84786		0.17	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			7.06083		101.88757		6.98760	102.02971		0.97	0.00	0.00	0	17,335.00
R208	On 02/05/2019	Bond Future			6.98373		100.26405		6.90090	100.40886		1.09	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.83497		102.21820		6.73888	102.36597		1.16	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			9.56184		74.66146		9.56247	74.65730		12.37	0.00	0.00	0	117,725.00
R209	On 07/02/2019	Bond Future	9.04	Call	72.20000		0.07220		77.81000	0.07781	72.200	11.53	0.07	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	937.84000		0.93784		954.30000	0.95430	937.840	12.44	0.48	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	84.17000		0.08417		91.31000	0.09131	84.170	13.83	0.07	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.60983		72.81488		9.61045	72.81083		12.90	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,238.08000		1.23808		1,244.95000	1.24495	1,238.080	12.24	0.38	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,347.30000		3.34730		3,353.14000	3.35314	3,347.300	13.20	0.67	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	473.28000		0.47328		480.02000	0.48002	473.280	14.39	0.15	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	336.43000		0.33643		342.03000	0.34203	336.430	14.89	0.11	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.65601		74.23418		9.65664	74.23011		12.55	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			186.86117		186.86117		186.33138	186.33138			0.00	0.00	0	2,448.00
R210	On 02/05/2019	Bond Future			187.60764		187.60764		187.06866	187.06866			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			191.30835		191.30835		190.75904	190.75904			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
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	156.03049	156.03049		156.02709	156.02709			0.00	0.00	0	4,976.00
R212		On 02/05/2019	Bond Future	158.78783	158.78783		158.78470	158.78470			0.00	0.00	0	0.00
R212		On 01/08/2019	Bond Future	161.84883	161.84883		161.84579	161.84579			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 07/02/2019	Bond Future	9.37408	86.26001		9.37985	86.22372		9.97	0.00	0.00	0	31,062.00
R213		On 02/05/2019	Bond Future	9.42446	84.21540		9.43038	84.17868		10.39	0.00	0.00	0	0.00
R213		On 01/08/2019	Bond Future	9.47315	85.85671		9.47926	85.81936		10.12	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	9.73773	73.79510		9.73839	73.79056		13.30	0.00	1,623,492.20	22	29,281.00
R214		On 02/05/2019	Bond Future	9.78527	71.78661		9.78593	71.78212		13.87	0.00	0.00	0	0.00
R214		On 01/08/2019	Bond Future	9.83203	73.18567		9.83269	73.18121		13.45	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	10.35010	10.35010		10.38480	10.38480		14.30	0.00	0.00	0	0.00
SGD / R		On 14/06/2019	Foreign Exchange Future	10.48630	10.48630		10.52350	10.52350		14.80	0.00	0.00	0	0.00
TRY / R		On 18/03/2019	Foreign Exchange Future	2.46230	2.46230		2.48330	2.48330		20.89	0.00	0.00	0	20,000.00
TRY / R		On 14/06/2019	Foreign Exchange Future	2.38240	2.38240		2.40000	2.40000		21.09	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,017,994,995.05</b>	<b>35,245</b>	<b>7 923 040.00</b>
<b>Grand Total:</b>												<b>1,017,994,995.05</b>	<b>35,245</b>	<b>7 923 040.00</b>