



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: 07/02/2019

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 13/02/2019	Any day expiry		13.61510	13.61510		13.50950	13.50950		14.52	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry		13.61810	13.61810		13.51260	13.51260		14.98	0.00	0.00	0	6.00
\$ / R	On 15/02/2019	Any day expiry	13.76	Put	211.38840	0.21139	292.68080	0.29268	211.388	15.85	0.67	0.00	0	684.00
\$ / R	On 15/02/2019	Any day expiry	13.81	Call	56.44450	0.05644	36.57780	0.03658	56.444	16.12	0.28	0.00	0	684.00
\$ / R	On 15/02/2019	Any day expiry	13.87	Put	295.59270	0.29559	385.59800	0.38560	295.593	16.45	0.77	0.00	0	22,000.00
\$ / R	On 21/02/2019	Any day expiry		13.62780	13.62780		13.52210	13.52210		15.25	0.00	108,552,640.00	8,050	0.00
\$ / R	On 21/02/2019	Any day expiry	13.29	Put	44.62550	0.04463	66.35340	0.06635	44.626	15.20	0.20	0.00	0	25,000.00
\$ / R	On 25/02/2019	Any day expiry		13.63420	13.63420		13.52840	13.52840		14.94	0.00	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry		13.63580	13.63580		13.53000	13.53000		15.00	0.00	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry	13.75	Put	254.52820	0.25453	322.28860	0.32229	254.528	15.41	0.59	0.00	0	25,000.00
\$ / R	On 28/02/2019	Any day expiry		13.63900	13.63900		13.53320	13.53320		15.08	0.00	0.00	0	5,759.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	12.49360	0.01249	21.53940	0.02154	12.494	13.34	0.06	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	231.87630	0.23188	294.82200	0.29482	231.876	15.28	0.54	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	611.96810	0.61197	702.15410	0.70215	611.968	17.32	0.83	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	44.99670	0.04500	30.49120	0.03049	44.997	17.53	0.15	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	655.99670	0.65600	747.29120	0.74729	655.997	17.53	0.85	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	20.76230	0.02076	13.34820	0.01335	20.762	18.17	0.08	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	10.20320	0.01020	6.43410	0.00643	10.203	18.64	0.04	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	2.47280	0.00247	1.71950	0.00172	2.473	20.35	0.01	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	1.17450	0.00117	0.84140	0.00084	1.175	21.96	0.01	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			13.64530	13.64530	13.53940	13.53940		14.88	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			13.64690	13.64690	13.54100	13.54100		14.92	0.00	526,189,950.00	38,500	10,080.00
\$ / R	On 05/03/2019	Any day expiry	13.40	Call	354.36600	0.35437	284.16750	0.28417	354.366	14.45	0.69	0.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.50	Call	293.03440	0.29303	230.48330	0.23048	293.034	14.64	0.62	0.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.70	Call	194.46330	0.19446	0.00000	0.00000	194.463	15.11	0.47	641,220,349.00	100,000	100,000.00
\$ / R	On 11/03/2019	Any day expiry			13.65650	13.65650	13.55040	13.55040		14.90	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	425.99590	0.42600	499.86490	0.49986	425.996	15.96	0.66	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	12.69500	0.01270	8.38040	0.00838	12.695	19.72	0.04	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.66770	13.66770	13.56150	13.56150		14.97	0.00	1,775,639,245.50	129,915	526,338.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.02860	0.00003	0.02750	0.00003	0.029	23.45	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	0.86320	0.00086	1.06900	0.00107	0.863	17.46	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	8.40490	0.00840	10.92080	0.01092	8.405	15.25	0.03	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	9.53150	0.00953	12.35510	0.01236	9.531	15.15	0.04	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	23.03480	0.02303	29.39460	0.02939	23.035	14.38	0.08	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	30.81850	0.03082	39.14720	0.03915	30.818	14.12	0.10	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	32.63680	0.03264	42.26700	0.04227	32.637	14.06	0.11	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	40.92370	0.04092	56.61830	0.05662	40.924	13.85	0.13	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	49.25390	0.04925	67.21700	0.06722	49.254	13.94	0.15	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	62.94200	0.06294	84.33140	0.08433	62.942	14.06	0.18	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	69.57320	0.06957	92.51680	0.09252	69.573	14.11	0.19	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	95.22210	0.09522	123.67510	0.12368	95.222	14.28	0.25	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	119.89100	0.11989	153.04750	0.15305	119.891	14.42	0.29	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	130.13350	0.13013	165.10360	0.16510	130.134	14.47	0.31	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	168.27630	0.16828	209.42460	0.20942	168.276	14.64	0.37	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Call	352.97600	0.35298	290.42750	0.29043	352.976	14.71	0.61	0.00	0	245.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	185.27600	0.18528	228.92750	0.22893	185.276	14.71	0.39	0.00	0	12,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	207.92660	0.20793	254.71400	0.25471	207.927	14.80	0.42	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	299.82890	0.29983	244.98120	0.24498	299.829	14.88	0.55	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	232.12890	0.23213	283.48120	0.28348	232.129	14.88	0.45	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	242.23840	0.24224	295.40620	0.29541	242.238	14.92	0.46	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	274.92440	0.27492	332.57120	0.33257	274.924	15.07	0.50	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	286.59560	0.28660	345.40760	0.34541	286.596	15.14	0.51	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	298.50010	0.29850	358.46050	0.35846	298.500	15.21	0.52	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	341.94430	0.34194	405.78040	0.40578	341.944	15.45	0.56	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	361.37790	0.36138	426.80590	0.42681	361.378	15.55	0.58	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	381.27910	0.38128	448.25580	0.44826	381.279	15.65	0.59	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	388.01410	0.38801	455.49680	0.45550	388.014	15.68	0.60	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	415.44560	0.41545	484.90520	0.48491	415.446	15.82	0.62	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	168.49870	0.16850	134.12010	0.13412	168.499	15.99	0.36	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	154.96830	0.15497	122.82830	0.12283	154.968	16.16	0.33	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 18/03/2019	Foreign Exchange Future	14.00	Put	487.26830	0.48727	561.32830	0.56133	487.268	16.16	0.67	0.00	0	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	517.20110	0.51720	592.96300	0.59296	517.201	16.30	0.68	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	110.64840	0.11065	86.26190	0.08626	110.648	16.84	0.25	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	101.69560	0.10170	78.96400	0.07896	101.696	17.01	0.24	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	708.97810	0.70898	793.24310	0.79324	708.978	17.11	0.78	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	725.77320	0.72577	810.55110	0.81055	725.773	17.18	0.78	64,047,051.00	6,000	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	93.47320	0.09347	72.05110	0.07205	93.473	17.18	0.22	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	768.22630	0.76823	854.23390	0.85423	768.226	17.35	0.80	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	845.71290	0.84571	934.22040	0.93422	845.713	17.62	0.82	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	854.43940	0.85444	943.20640	0.94321	854.439	17.65	0.83	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	70.88810	0.07089	53.71100	0.05371	70.888	17.67	0.17	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	68.45050	0.06845	51.77550	0.05178	68.451	17.73	0.17	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	66.09820	0.06610	49.90940	0.04991	66.098	17.79	0.16	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	898.39820	0.89840	988.40940	0.98841	898.398	17.79	0.84	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	925.02010	0.92502	1,015.73800	1.01574	925.020	17.88	0.85	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	951.81750	0.95182	1,043.21080	1.04321	951.818	17.97	0.85	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	1,033.17210	1.03317	1,126.42700	1.12643	1,033.172	18.24	0.87	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	1,115.80920	1.11581	1,210.69640	1.21070	1,115.809	18.50	0.89	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	39.22190	0.03922	28.88050	0.02888	39.222	18.68	0.10	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,180.85100	1.18085	1,276.86320	1.27686	1,180.851	18.71	0.90	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,190.19200	1.19019	1,286.35560	1.28636	1,190.192	18.74	0.90	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,199.54480	1.19954	1,295.85750	1.29586	1,199.545	18.77	0.90	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,208.90900	1.20891	1,305.36930	1.30537	1,208.909	18.80	0.90	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	27.85300	0.02785	19.46450	0.01946	27.853	19.27	0.07	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,398.32960	1.39833	1,496.35370	1.49635	1,398.330	19.39	0.93	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,455.34020	1.45534	1,554.17440	1.55417	1,455.340	19.48	0.94	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,474.38540	1.47439	1,573.50640	1.57351	1,474.385	19.50	0.94	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,483.92170	1.48392	1,583.18280	1.58318	1,483.922	19.51	0.94	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	19.85800	0.01986	13.45420	0.01345	19.858	19.56	0.05	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,541.32780	1.54133	1,641.37760	1.64138	1,541.328	19.58	0.95	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,550.92480	1.55092	1,651.09840	1.65110	1,550.925	19.59	0.95	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	17.84330	0.01784	12.05730	0.01206	17.843	19.62	0.05	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	16.72870	0.01673	11.28760	0.01129	16.729	19.65	0.05	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,666.67910	1.66668	1,768.17240	1.76817	1,666.679	19.73	0.96	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	12.07800	0.01208	8.10080	0.00810	12.078	19.82	0.04	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	10.82310	0.01082	7.24830	0.00725	10.823	19.88	0.03	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	10.58740	0.01059	7.08860	0.00709	10.587	19.89	0.03	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	9.69360	0.00969	6.48370	0.00648	9.694	19.94	0.03	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	8.87210	0.00887	5.92960	0.00593	8.872	19.99	0.03	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	6.79070	0.00679	4.53190	0.00453	6.791	20.13	0.02	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	4.84550	0.00485	3.23470	0.00323	4.846	20.30	0.02	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	4.63100	0.00463	3.09240	0.00309	4.631	20.33	0.01	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	4.04200	0.00404	2.70150	0.00270	4.042	20.40	0.01	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	3.14620	0.00315	2.10830	0.00211	3.146	20.52	0.01	0.00	0	1,906.00

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	16.13	Call	2.33620	0.00234	1.57290	0.00157	2.336	20.67	0.01	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	2.08270	0.00208	1.40540	0.00141	2.083	20.73	0.01	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	1.57970	0.00158	1.19480	0.00119	1.580	20.87	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	1.31330	0.00131	1.18960	0.00119	1.313	20.97	0.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	1.22890	0.00123	1.18570	0.00119	1.229	22.05	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	1.22710	0.00123	1.18600	0.00119	1.227	22.17	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	1.21450	0.00121	1.20760	0.00121	1.215	24.31	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	1.21460	0.00121	1.20860	0.00121	1.215	24.37	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	1.21580	0.00122	1.21410	0.00121	1.216	24.66	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	1.21800	0.00122	1.22130	0.00122	1.218	25.02	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	1.21840	0.00122	1.22250	0.00122	1.218	25.08	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	1.21890	0.00122	1.22380	0.00122	1.219	25.14	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	1.22690	0.00123	1.24230	0.00124	1.227	25.91	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	1.23270	0.00123	1.25350	0.00125	1.233	26.32	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	1.25440	0.00125	1.29040	0.00129	1.254	27.51	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.79000	0.00079	0.66460	0.00066	0.790	28.99	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.35040	0.00035	0.29430	0.00029	0.350	28.99	0.00	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.68220	13.68220	13.57570	13.57570		15.18	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	422.80340	0.42280	489.03140	0.48903	422.803	15.75	0.59	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	506.52190	0.50652	577.93250	0.57793	506.522	16.14	0.64	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.68540	13.68540	13.57880	13.57880		15.23	0.00	0.00	0	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	58.72430	0.05872	77.41920	0.07742	58.724	14.02	0.15	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	193.45780	0.19346	234.46470	0.23446	193.458	14.80	0.37	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	236.76620	0.23677	195.47600	0.19548	236.766	15.76	0.42	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	662.28210	0.66228	740.44310	0.74044	662.282	16.80	0.71	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	702.06140	0.70206	781.82630	0.78183	702.061	16.96	0.73	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	110.62160	0.11062	87.64770	0.08765	110.622	17.41	0.22	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	74.24770	0.07425	57.70040	0.05770	74.248	18.15	0.16	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	20.76390	0.02076	14.90840	0.01491	20.764	19.46	0.05	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	10.08370	0.01008	7.21900	0.00722	10.084	19.71	0.03	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.69180	13.69180	13.58520	13.58520		15.17	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			13.69660	13.69660	13.58990	13.58990		15.24	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	366.23110	0.36623	425.34040	0.42534	366.231	15.41	0.52	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	138.82070	0.13882	112.66790	0.11267	138.821	17.16	0.26	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			13.71320	13.71320	13.60640	13.60640		15.27	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			13.73160	13.73160	13.62460	13.62460		15.55	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			13.73660	13.73660	13.62960	13.62960		15.51	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			13.73820	13.73820	13.63120	13.63120		15.54	0.00	0.00	0	319.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	106.56970	0.10657	124.28290	0.12428	106.570	14.33	0.20	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	525.46620	0.52547	454.87290	0.45487	525.466	15.11	0.61	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	709.87160	0.70987	775.79490	0.77579	709.872	16.70	0.65	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	747.15210	0.74715	814.68050	0.81468	747.152	16.83	0.66	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	126.43960	0.12644	101.82080	0.10182	126.440	18.28	0.20	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	55.88210	0.05588	42.76930	0.04277	55.882	19.90	0.10	0.00	0	250.00

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 30/04/2019	Any day expiry	15.96	Call	38.81860	0.03882	29.12540	0.02913	38.819	20.57	0.07	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			13.79090	13.79090	13.68350	13.68350		15.78	0.00	0.00	0	264.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	146.42810	0.14643	164.56300	0.16456	146.428	14.52	0.22	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	748.10700	0.74811	808.38000	0.80838	748.107	16.68	0.61	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	783.82710	0.78383	845.55210	0.84555	783.827	16.80	0.62	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	170.53330	0.17053	142.31910	0.14232	170.533	18.49	0.22	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	88.13340	0.08813	70.96150	0.07096	88.133	19.95	0.12	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	65.70780	0.06571	52.22920	0.05223	65.708	20.59	0.09	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			13.79600	13.79600	13.68860	13.68860		15.74	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			13.79770	13.79770	13.69030	13.69030		15.75	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.81480	13.81480	13.70720	13.70720		15.80	0.00	828,888.00	60	104,115.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	3.35940	0.00336	3.30190	0.00330	3.359	18.01	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	42.59910	0.04260	44.80390	0.04480	42.599	14.47	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	84.48360	0.08448	95.84000	0.09584	84.484	14.26	0.14	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	103.12770	0.10313	116.46500	0.11646	103.128	14.34	0.16	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	156.84430	0.15684	175.43650	0.17544	156.844	14.55	0.22	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	162.27290	0.16227	181.36970	0.18137	162.273	14.56	0.23	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	240.54070	0.24054	268.35500	0.26835	240.541	14.88	0.30	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	244.32090	0.24432	272.43210	0.27243	244.321	14.90	0.30	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	665.11020	0.66511	593.23540	0.59324	665.110	15.31	0.62	0.00	0	10,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	613.60180	0.61360	544.81980	0.54482	613.602	15.47	0.59	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	523.44390	0.52344	571.17280	0.57117	523.444	15.86	0.49	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	553.48200	0.55348	602.79110	0.60279	553.482	15.97	0.50	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	480.50990	0.48051	422.84550	0.42285	480.510	16.01	0.49	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	450.61290	0.45061	395.41710	0.39542	450.613	16.19	0.47	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	443.43120	0.44343	388.83960	0.38884	443.431	16.23	0.46	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	628.63120	0.62863	681.63960	0.68164	628.631	16.23	0.54	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	674.36930	0.67437	729.47100	0.72947	674.369	16.38	0.56	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	762.79580	0.76280	821.64190	0.82164	762.796	16.66	0.59	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	797.94700	0.79795	858.18100	0.85818	797.947	16.76	0.60	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	334.83610	0.33484	290.15240	0.29015	334.836	16.98	0.37	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	316.63830	0.31664	273.73470	0.27373	316.638	17.13	0.35	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	278.83170	0.27883	239.66340	0.23966	278.832	17.47	0.32	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	1,083.22320	1.08322	1,152.77090	1.15277	1,083.223	17.58	0.69	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	1,099.02750	1.09903	1,169.01330	1.16901	1,099.028	17.62	0.70	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	230.92100	0.23092	196.84470	0.19684	230.921	17.98	0.27	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	200.95230	0.20095	170.26440	0.17026	200.952	18.37	0.24	0.00	0	20,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	186.21040	0.18621	157.25460	0.15725	186.210	18.58	0.22	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	156.78740	0.15679	130.64930	0.13065	156.787	19.00	0.19	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	135.82800	0.13583	112.47600	0.11248	135.828	19.30	0.17	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	123.55820	0.12356	101.89860	0.10190	123.558	19.51	0.16	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	121.63600	0.12164	100.24570	0.10025	121.636	19.54	0.15	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	107.38190	0.10738	88.03090	0.08803	107.382	19.81	0.14	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	100.18770	0.10019	81.89380	0.08189	100.188	19.97	0.13	0.00	0	6,800.00

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	15.92	Call	97.91140	0.09791	79.95410	0.07995	97.911	20.02	0.13	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	92.11800	0.09212	75.03220	0.07503	92.118	20.16	0.12	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	86.05890	0.08606	69.89960	0.06990	86.059	20.31	0.11	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	27.59030	0.02759	19.13270	0.01913	27.590	23.98	0.04	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			13.82500	13.82500	13.71730	13.71730		15.78	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			13.83860	13.83860	13.73080	13.73080		15.90	0.00	0.00	0	359.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	176.84010	0.17684	196.72280	0.19672	176.840	14.59	0.23	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	776.01060	0.77601	833.44940	0.83345	776.011	16.62	0.58	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	810.70140	0.81070	869.45200	0.86945	810.701	16.72	0.59	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	203.51760	0.20352	173.08230	0.17308	203.518	18.62	0.23	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	113.72010	0.11372	94.11760	0.09412	113.720	19.92	0.14	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	88.27590	0.08828	72.26750	0.07227	88.276	20.51	0.11	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			13.84380	13.84380	13.73580	13.73580		15.86	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.84720	13.84720	13.73920	13.73920		15.89	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			13.89510	13.89510	13.78680	13.78680		15.97	0.00	0.00	0	26.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	208.31030	0.20831	229.47040	0.22947	208.310	14.65	0.24	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	803.12490	0.80312	858.22760	0.85823	803.125	16.53	0.55	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	836.83240	0.83683	893.16290	0.89316	836.832	16.62	0.56	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	239.54080	0.23954	206.81120	0.20681	239.541	18.68	0.24	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	142.97780	0.14298	120.82160	0.12082	142.978	19.86	0.15	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	114.59630	0.11460	95.95730	0.09596	114.596	20.40	0.13	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			13.89680	13.89680	13.78850	13.78850		15.97	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			13.91750	13.91750	13.80910	13.80910		15.95	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	1,005.99900	1.00600	1,066.97800	1.06698	1,005.999	16.99	0.60	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	141.80140	0.14180	120.79490	0.12079	141.801	20.05	0.15	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			13.94710	13.94710	13.83850	13.83850		16.02	0.00	0.00	0	65.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	232.20190	0.23220	254.65620	0.25466	232.202	14.66	0.24	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	824.43890	0.82444	878.86620	0.87887	824.439	16.46	0.53	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	857.47730	0.85748	913.05960	0.91306	857.477	16.55	0.54	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	265.94090	0.26594	233.69210	0.23369	265.941	18.80	0.25	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	166.93690	0.16694	144.45520	0.14446	166.937	19.93	0.16	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	136.39230	0.13639	118.59480	0.11859	136.392	20.44	0.14	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			13.95230	13.95230	13.84370	13.84370		15.99	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			13.95570	13.95570	13.84710	13.84710		16.00	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			13.95750	13.95750	13.84890	13.84890		16.00	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	47.52510	0.04753	37.47110	0.03747	47.525	23.35	0.05	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			13.97650	13.97650	13.86800	13.86800		16.06	0.00	17,177,118.50	1,229	15,520.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	7.76570	0.00777	7.76280	0.00776	7.766	15.51	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	120.81200	0.12081	132.21670	0.13222	120.812	14.27	0.14	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	293.72200	0.29372	319.52960	0.31953	293.722	14.77	0.28	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	330.18190	0.33018	360.88940	0.36089	330.182	14.86	0.30	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	839.57880	0.83958	772.28370	0.77228	839.579	15.49	0.60	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	539.14860	0.53915	581.46990	0.58147	539.149	15.57	0.41	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	690.82200	0.69082	739.66490	0.73966	690.822	16.01	0.47	0.00	0	800.00

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	14.00	Put	708.76170	0.70876	758.40450	0.75840	708.762	16.06	0.48	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	840.79000	0.84079	895.12400	0.89512	840.790	16.42	0.53	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,722.68790	1.72269	1,796.64670	1.79665	1,722.688	18.49	0.72	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,871.95040	1.87195	1,948.32930	1.94833	1,871.950	18.74	0.75	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	242.96900	0.24297	214.61270	0.21461	242.969	19.16	0.22	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	127.71770	0.12772	111.22660	0.11123	127.718	21.36	0.12	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	111.24350	0.11124	96.21850	0.09622	111.244	22.20	0.10	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	104.19130	0.10419	89.80790	0.08981	104.191	22.63	0.10	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	101.71560	0.10172	87.56000	0.08756	101.716	22.80	0.09	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	77.27620	0.07728	63.13290	0.06313	77.276	23.25	0.07	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.00060	14.00060	13.89240	13.89240		16.04	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	253.38800	0.25339	276.76090	0.27676	253.388	14.63	0.25	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	842.63630	0.84264	896.10940	0.89611	842.636	16.38	0.52	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	875.09880	0.87510	929.64230	0.92964	875.099	16.46	0.53	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	293.39190	0.29339	262.23540	0.26224	293.392	18.83	0.25	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	192.09330	0.19209	169.43710	0.16944	192.093	19.94	0.17	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	160.30420	0.16030	142.87330	0.14287	160.304	20.52	0.15	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.00400	14.00400	13.89590	13.89590		16.05	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.05400	14.05400	13.94630	13.94630		16.09	0.00	0.00	0	108.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	274.00250	0.27400	297.56510	0.29757	274.003	14.65	0.25	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	860.19280	0.86019	912.03370	0.91203	860.193	16.33	0.50	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	892.14170	0.89214	944.98500	0.94499	892.142	16.41	0.51	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	315.30820	0.31531	284.09270	0.28409	315.308	18.94	0.25	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	214.15770	0.21416	190.72850	0.19073	214.158	20.03	0.18	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	184.70990	0.18471	165.18180	0.16518	184.710	20.69	0.15	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.10420	14.10420	13.99700	13.99700		16.13	0.00	0.00	0	52.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	291.91740	0.29192	315.91250	0.31591	291.917	14.67	0.25	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	874.79370	0.87479	925.91390	0.92591	874.794	16.29	0.49	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	906.29730	0.90630	958.37860	0.95838	906.297	16.37	0.50	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	337.07960	0.33708	306.58650	0.30659	337.080	19.01	0.25	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	235.18420	0.23518	213.20340	0.21320	235.184	20.09	0.18	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	206.41280	0.20641	187.83380	0.18783	206.413	20.76	0.16	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.10940	14.10940	14.00230	14.00230		16.12	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.11280	14.11280	14.00580	14.00580		16.12	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.12850	14.12850	14.02150	14.02150		16.19	0.00	0.00	0	10,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	56.81710	0.05682	65.81500	0.06582	56.817	13.30	0.07	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	573.66010	0.57366	614.34370	0.61434	573.660	15.42	0.38	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	801.56510	0.80157	850.26420	0.85026	801.565	16.06	0.46	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	255.32240	0.25532	231.02390	0.23102	255.322	19.99	0.19	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	215.44960	0.21545	195.43580	0.19544	215.450	20.89	0.16	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	69.04220	0.06904	58.29380	0.05829	69.042	22.65	0.06	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.15990	14.15990	14.05270	14.05270		16.15	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	309.54380	0.30954	333.97600	0.33398	309.544	14.67	0.25	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	888.22270	0.88822	938.80090	0.93880	888.223	16.23	0.48	0.00	0	250.00

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 31/12/2019	Any day expiry	14.25	Put	919.26790	0.91927	970.77570	0.97078	919.268	16.30	0.49	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	359.27270	0.35927	328.89840	0.32890	359.273	19.09	0.26	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	258.96640	0.25897	238.16040	0.23816	258.966	20.16	0.19	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	231.12170	0.23112	212.14040	0.21214	231.122	20.84	0.17	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.16340	14.16340	14.05620	14.05620		16.16	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.21380	14.21380	14.10620	14.10620		16.19	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.27150	14.27150	14.16080	14.16080		16.30	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.29810	14.29810	14.18560	14.18560		16.39	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	61.08920	0.06109	74.00470	0.07400	61.089	12.36	0.07	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	808.16920	0.80817	856.64890	0.85665	808.169	15.95	0.42	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	306.29680	0.30630	283.64000	0.28364	306.297	21.01	0.19	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.33040	14.33040	14.21570	14.21570		16.49	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.38160	14.38160	14.26360	14.26360		16.59	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.44580	14.44580	14.32550	14.32550		16.68	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.46470	14.46470	14.34380	14.34380		16.70	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.55140	14.55140	14.42800	14.42800		16.83	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.64330	14.64330	14.51900	14.51900		16.94	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.66770	13.66770	13.56150	13.56150		14.97	0.00	0.00	0	422.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.81480	13.81480	13.70720	13.70720		15.80	0.00	0.00	0	10.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			13.97650	13.97650	13.86800	13.86800		16.06	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.12850	14.12850	14.02150	14.02150		16.19	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.29810	14.29810	14.18560	14.18560		16.39	0.00	0.00	0	0.00
£ / R	On 28/02/2019	Any day expiry			17.72620	17.72620	17.56970	17.56970		14.52	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.78040	17.78040	17.62300	17.62300		14.85	0.00	1,209,067.20	68	398,081.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	473.69480	0.47369	570.82980	0.57083	473.695	15.14	0.59	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	51.06880	0.05107	33.98170	0.03398	51.069	16.39	0.11	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,445.57540	1.44558	1,590.33310	1.59033	1,445.575	16.57	0.92	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	9.85980	0.00986	6.65860	0.00666	9.860	18.13	0.03	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	7.86660	0.00787	5.30630	0.00531	7.867	18.62	0.02	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	2.25800	0.00226	1.87520	0.00188	2.258	22.25	0.01	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			17.81390	17.81390	17.65590	17.65590		15.11	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			17.86590	17.86590	17.70710	17.70710		15.21	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			17.89950	17.89950	17.74040	17.74040		15.32	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			17.90870	17.90870	17.74950	17.74950		15.27	0.00	0.00	0	27.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.05190	18.05190	17.89070	17.89070		15.41	0.00	0.00	0	5,824.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	679.88850	0.67989	584.91270	0.58491	679.889	15.41	0.53	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.34730	18.34730	18.18290	18.18290		15.41	0.00	15,778,678.00	860	16,469.00
£ / R	On 13/12/2019	Foreign Exchange Future			18.62390	18.62390	18.45940	18.45940		15.43	0.00	0.00	0	12,690.00
£ / R	On 16/03/2020	Foreign Exchange Future			18.93050	18.93050	18.75530	18.75530		15.80	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12490	0.12490	0.12400	0.12400		15.41	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12720	0.12720	0.12620	0.12620		18.23	0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
¥ / R	On 16/09/2019		Foreign Exchange Future	0.12970	0.12970		0.12870	0.12870		18.14	0.00	0.00	0	0.00
¥ / R	On 13/12/2019		Foreign Exchange Future	0.13210	0.13210		0.13110	0.13110		18.18	0.00	0.00	0	0.00
¥ / R	On 16/03/2020		Foreign Exchange Future	0.13480	0.13480		0.13370	0.13370		18.22	0.00	0.00	0	0.00
€ / R	On 20/02/2019		Any day expiry	15.47620	15.47620		15.40920	15.40920		13.62	0.00	0.00	0	0.00
€ / R	On 28/02/2019		Any day expiry	15.50110	15.50110		15.43400	15.43400		13.70	0.00	0.00	0	29.00
€ / R	On 18/03/2019		Foreign Exchange Future	15.55810	15.55810		15.49070	15.49070		13.76	0.00	7,001,145.00	450	139,470.00
€ / R	On 18/03/2019	16.00	Call	138.33230	0.13833		118.06780	0.11807	138.332	15.09	0.29	0.00	0	650.00
€ / R	On 29/03/2019		Any day expiry	15.59360	15.59360		15.52580	15.52580		13.94	0.00	0.00	0	53.00
€ / R	On 15/04/2019		Any day expiry	15.64830	15.64830		15.58010	15.58010		14.00	0.00	0.00	0	4.00
€ / R	On 26/04/2019		Any day expiry	15.68380	15.68380		15.61540	15.61540		14.15	0.00	0.00	0	1.00
€ / R	On 14/06/2019		Foreign Exchange Future	15.84450	15.84450		15.77520	15.77520		14.55	0.00	649,624.50	41	29,425.00
€ / R	On 14/08/2019		Any day expiry	16.04770	16.04770		15.97770	15.97770		14.84	0.00	0.00	0	0.00
€ / R	On 14/08/2019	19.65	Call	94.62620	0.09463		81.53590	0.08154	94.626	20.19	0.09	0.00	0	62,400.00
€ / R	On 16/09/2019		Foreign Exchange Future	16.15870	16.15870		16.08880	16.08880		14.91	0.00	0.00	0	21,578.00
€ / R	On 16/09/2019	18.60	Call	215.40470	0.21540		196.33240	0.19633	215.405	18.46	0.18	0.00	0	55,000.00
€ / R	On 13/12/2019		Foreign Exchange Future	16.45630	16.45630		16.38980	16.38980		15.11	0.00	0.00	0	17,899.00
€ / R	On 13/12/2019	13.73	Put	61.73190	0.06173		63.88010	0.06388	61.732	13.59	0.07	0.00	0	17,150.00
€ / R	On 13/12/2019	16.15	Put	734.80570	0.73481		760.24940	0.76025	734.806	14.71	0.42	0.00	0	17,150.00
€ / R	On 13/12/2019	20.62	Call	224.93250	0.22493		212.46520	0.21247	224.933	21.35	0.15	0.00	0	17,150.00
€ / R	On 16/03/2020		Foreign Exchange Future	16.78910	16.78910		16.71630	16.71630		15.37	0.00	0.00	0	0.00
5Y STND	On 21/12/2021		Interest Rate Swap	96.55000	96.55000		96.51000	96.51000			0.00	0.00	0	51.00
AL37	On 07/02/2019		Index Future	618.02700	618.02700		618.73700	618.73700			0.00	0.00	0	0.00
AL37	On 02/05/2019		Index Future	629.04200	629.04200		629.23900	629.23900			0.00	0.00	0	0.00
AL37	On 01/08/2019		Index Future	641.08700	641.08700		641.29000	641.29000			0.00	0.00	0	0.00
AL7T	On 07/02/2019		Index Future	715.54000	715.54000		716.89900	716.89900			0.00	0.00	0	0.00
AL7T	On 02/05/2019		Index Future	728.74700	728.74700		729.06700	729.06700			0.00	0.00	0	0.00
AL7T	On 01/08/2019		Index Future	742.70100	742.70100		743.03000	743.03000			0.00	0.00	0	0.00
ALBI	On 07/02/2019		Index Future	649.09600	649.09600		650.51800	650.51800			0.00	155,783,040.00	24	0.00
ALBI	On 02/05/2019		Index Future	661.45500	661.45500		661.56000	661.56000			0.00	0.00	0	885.00
ALBI	On 01/08/2019		Index Future	674.12100	674.12100		674.22900	674.22900			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019		Foreign Exchange Future	9.72300	9.72300		9.67600	9.67600		11.86	0.00	0.00	0	5,731.00
AU\$ / R	On 14/06/2019		Foreign Exchange Future	9.83920	9.83920		9.79180	9.79180		12.43	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019		Foreign Exchange Future	9.96800	9.96800		9.92050	9.92050		12.34	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019		Foreign Exchange Future	10.09170	10.09170		10.04520	10.04520		12.23	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	11.00	Call	201.54270	0.20154		185.88530	0.18589	201.543	13.92	0.27	0.00	0	1,000.00
AU\$ / R	On 16/03/2020		Foreign Exchange Future	10.23030	10.23030		10.18060	10.18060		12.54	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019		Foreign Exchange Future	10.31500	10.31500		10.30000	10.30000		12.34	0.00	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
CAD/ R	On 14/06/2019	Foreign Exchange Future	10.44680		10.44680	10.43100	10.43100			12.91	0.00	0.00	0	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	10.58890		10.58890	10.57250	10.57250			13.10	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	10.72220		10.72220	10.70630	10.70630			13.21	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	10.86880		10.86880	10.84910	10.84910			13.57	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future	0.62000		0.62000	0.58000	0.58000				0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future	13.70760		13.70760	13.60340	13.60340			14.27	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.97280		13.97280	13.86660	13.86660			15.07	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	14.26520		14.26520	14.15690	14.15690			15.75	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	14.54330		14.54330	14.43570	14.43570			16.16	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	14.85340		14.85340	14.73970	14.73970			16.39	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.01640		2.01640	2.00290	2.00290			12.94	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.03810		2.03810	2.02450	2.02450			13.86	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.08500		2.08500	2.07570	2.07570			13.44	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.12430		2.12430	2.11470	2.11470			13.41	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.16740		2.16740	2.15790	2.15790			13.70	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.20850		2.20850	2.19910	2.19910			13.89	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.25420		2.25420	2.24420	2.24420			14.30	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	10.80000		79.12681	10.77125	79.29835				0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	10.86131		76.89191	10.86772	76.85417				0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	10.95822		78.36457	10.96483	78.32626				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	11.04500		81.40210	11.01618	81.59887				0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.11645		78.69674	11.11247	78.72355				0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.21195		80.20441	11.20780	80.23194				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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 07/02/2019	GOVI	642.83000		642.83000		644.27300	644.27300			0.00	295,701,800.00	46	0.00
GOVI	On 02/05/2019	GOVI	655.12200		655.12200		655.20800	655.20800			0.00	0.00	0	442.00
GOVI	On 01/08/2019	GOVI	667.66700		667.66700		667.75600	667.75600			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.74460		1.74460		1.73130	1.73130		15.29	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.76790		1.76790		1.75440	1.75440		15.50	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	133.54407		133.54407		133.58915	133.58915			0.00	47,408,144.85	355	0.00
I2025	On 02/05/2019	Bond Future	135.88390		135.88390		135.88737	135.88737			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future	138.47199		138.47199		138.47581	138.47581			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	101.54910		101.54910		101.58314	101.58314			0.00	8,123,928.00	80	0.00
I2029	On 02/05/2019	Bond Future	102.25558		102.25558		102.25794	102.25794			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	104.23843		104.23843		104.24104	104.24104			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	104.08875		104.08875		104.24796	104.24796			0.00	12,490,650.00	120	0.00
I2033	On 02/05/2019	Bond Future	104.76766		104.76766		104.89638	104.89638			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	106.79904		106.79904		106.93061	106.93061			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	121.73815		121.73815		121.68747	121.68747			0.00	242,867,609.25	1,995	0.00
I2038	On 02/05/2019	Bond Future	123.96383		123.96383		123.78083	123.78083			0.00	0.00	0	10,004.00
I2038	On 01/08/2019	Bond Future	126.31499		126.31499		126.12868	126.12868			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	116.26979		116.26979		116.30819	116.30819			0.00	45,694,027.47	393	0.00
I2046	On 02/05/2019	Bond Future	116.62138		116.62138		116.62357	116.62357			0.00	6,880,661.42	59	12,517.00
I2046	On 01/08/2019	Bond Future	118.88275		118.88275		118.88529	118.88529			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	120.43405		120.43405		120.47378	120.47378			0.00	371,298,176.15	3,083	0.00
I2050	On 02/05/2019	Bond Future	122.54431		122.54431		122.54633	122.54633			0.00	6,249,759.81	51	10,644.00
I2050	On 01/08/2019	Bond Future	123.10230		123.10230		123.10486	123.10486			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	256.59900		256.59900		256.58500	256.58500			0.00	254,033,010.00	99	0.00
IGOV	On 02/05/2019	Index Future	261.05000		261.05000		260.99900	260.99900			0.00	0.00	0	734.00
IGOV	On 01/08/2019	Index Future	266.11100		266.11100		266.06000	266.06000			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
KES / R	On 18/03/2019	Foreign Exchange Future			0.13560		0.13560		0.13470	0.13470			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13550		0.13550		0.13420	0.13420			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13500		0.13500		0.13400	0.13400			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13470		0.13470		0.13360	0.13360			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13420		0.13420		0.13340	0.13340			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.59770		1.59770		1.59300	1.59300		12.55	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.62060		1.62060		1.61580	1.61580		12.68	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.24860		9.24860		9.29820	9.29820		12.14	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.36360		9.36360		9.41280	9.41280		12.59	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.48990		9.48990		9.53850	9.53850		12.81	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.60890		9.60890		9.65890	9.65890		12.93	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			9.74040		9.74040		9.78490	9.78490		13.42	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.30610		1.30610		1.30090	1.30090			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.31250		1.31250		1.30730	1.30730			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.30090		1.30090		1.29950	1.29950			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.30670		1.30670		1.30520	1.30520			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.31270		1.31270		1.31110	1.31110			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.31820		1.31820		1.31650	1.31650			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.32400		1.32400		1.32210	1.32210			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.13830		1.13830		1.14230	1.14230			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.14690		1.14690		1.15090	1.15090			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.15610		1.15610		1.16010	1.16010			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.16480		1.16480		1.16890	1.16890			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.17420		1.17420		1.17840	1.17840			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			8.67000		111.77595		8.63569	111.98149		6.32	0.00	4,852,529,317.35	43,413	0.00
R186	On 02/05/2019	Bond Future			8.69767		113.82509		8.68789	113.88221		6.51	0.00	222,983,351.31	1,959	83,173.00
R186	On 02/05/2019	Bond Future	8.50	Call	887.94000		0.88794		917.43000	0.91743	887.940	6.36	0.38	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,188.25000		1.18825		1,222.69000	1.22269	1,188.250	6.43	0.45	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,271.75000		1.27175		1,307.38000	1.30738	1,271.750	6.45	0.47	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,418.29000		1.41829		1,455.85000	1.45585	1,418.290	6.48	0.51	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,739.65000		1.73965		1,780.84000	1.78084	1,739.650	6.55	0.57	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	923.32000		0.92332		910.61000	0.91061	923.320	6.62	0.37	0.00	0	4,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,484.27000		2.48427		2,531.48000	2.53148	2,484.270	6.69	0.69	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	659.49000		0.65949		650.80000	0.65080	659.490	6.74	0.28	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,349.53000		3.34953		3,401.00000	3.40100	3,349.530	6.90	0.79	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,578.94000		3.57894		3,631.21000	3.63121	3,578.940	6.95	0.81	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,813.79000		3.81379		3,866.78000	3.86678	3,813.790	7.01	0.82	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	124.80000		0.12480		124.14000	0.12414	124.800	7.56	0.07	0.00	0	7,000.00

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 02/05/2019	Bond Future	9.96	Put	62.23000	0.06223		62.10000	0.06210	62.230	7.56	0.04	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	10.02	Put	50.41000	0.05041		50.35000	0.05035	50.410	7.56	0.03	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	10.07	Put	42.12000	0.04212		42.11000	0.04211	42.120	7.56	0.03	0.00	0	200.00	
R186	On 01/08/2019	Bond Future			8.74272	110.70442		8.73242	110.76289		6.83	0.00	0.00	0	0.00	
R186	On 01/08/2019	Bond Future	8.30	Call	977.57000	0.97757		1,001.06000	1.00106	977.570	6.46	0.31	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	9.05	Call	3,122.71000	3.12271		3,165.76000	3.16576	3,122.710	7.09	0.63	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	10.08	Put	314.74000	0.31474		311.80000	0.31180	314.740	7.99	0.11	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			300.08252	300.08252		300.18514	300.18514			0.00	1,500,412.60	5	0.00	
R197	On 02/05/2019	Bond Future			305.46959	305.46959		305.34940	305.34940			0.00	0.00	0	2,350.00	
R197	On 01/08/2019	Bond Future			303.83569	303.83569		303.71384	303.71384			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			234.39139	234.39139		234.33446	234.33446			0.00	128,446,481.72	548	0.00	
R202	On 02/05/2019	Bond Future			238.49805	238.49805		238.36577	238.36577			0.00	0.00	0	8,786.00	
R202	On 01/08/2019	Bond Future			239.10877	239.10877		238.97433	238.97433			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			7.84000	103.21958		7.80548	103.33716		2.90	0.00	3,303,026,560.00	32,000	0.00	
R2023	On 02/05/2019	Bond Future			7.83792	101.12958		7.82764	101.16290		3.11	0.00	2,528,239.50	25	69,199.00	
R2023	On 01/08/2019	Bond Future			7.83934	103.06627		7.82816	103.10046		3.35	0.00	0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2030	On 07/02/2019	Bond Future			9.15000	92.40280		9.12073	92.59238		8.80	0.00	2,849,517,546.40	30,838	0.00	
R2030	On 02/05/2019	Bond Future			9.18221	94.13554		9.17774	94.16405		9.09	0.00	0.00	0	47,672.00	
R2030	On 02/05/2019	Bond Future	8.90	Call	837.47000	0.83747		855.43000	0.85543	837.470	8.71	0.33	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	9.40	Call	2,431.87000	2.43187		2,459.38000	2.45938	2,431.870	9.25	0.64	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	10.20	Put	187.88000	0.18788		189.84000	0.18984	187.880	10.51	0.08	0.00	0	3,000.00	
R2030	On 01/08/2019	Bond Future			9.23685	91.93312		9.23218	91.96236		9.52	0.00	0.00	0	0.00	
R2030	On 01/08/2019	Bond Future	8.35	Call	425.56000	0.42556		0.00000	0.00000	425.560	8.45	0.16	28,916,704.82	2,025	2,025.00	
R2030	On 01/08/2019	Bond Future	9.15	Call	2,136.92000	2.13692		0.00000	0.00000	2,136.920	9.42	0.48	88,665,497.47	2,025	2,025.00	
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			9.37000	94.68065		9.34074	94.88653		9.58	0.00	2,025,219,103.50	21,390	0.00	
R2032	On 02/05/2019	Bond Future			9.39705	92.34626		9.39778	92.34119		10.31	0.00	0.00	0	40,947.00	
R2032	On 01/08/2019	Bond Future			9.45008	94.11500		9.45079	94.11014		10.30	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			9.54500	98.58998		9.51577	98.81841		10.26	0.00	1,125,601,801.66	11,417	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
R2035	On 02/05/2019	Bond Future			9.57081		96.00307		9.57157	95.99719		11.09	0.00	0.00	0	74,020.00
R2035	On 01/08/2019	Bond Future			9.62393		97.84158		9.62468	97.83586		11.11	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			9.62000		90.78549		9.59073	91.01589		11.31	0.00	3,069,094,274.94	33,806	0.00
R2037	On 02/05/2019	Bond Future			9.64820		92.56634		9.64892	92.56073		11.68	0.00	0.00	0	57,745.00
R2037	On 01/08/2019	Bond Future			9.70549		90.08351		9.70619	90.07812		12.26	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			9.69500		94.10798		9.66573	94.35605		11.70	0.00	820,056,937.72	8,714	0.00
R2040	On 02/05/2019	Bond Future			9.72803		95.92039		9.72359	95.95767		12.10	0.00	0.00	0	22,321.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,693.93000		1.69393		1,722.91000	1.72291	1,693.930	11.88	0.43	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,719.53000		4.71953		4,758.74000	4.75874	4,719.530	12.89	0.76	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.78535		93.25160		9.78076	93.28968		12.74	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			9.71500		91.28057		9.68569	91.53395		12.31	0.00	1,913,970,991.76	20,968	0.00
R2044	On 02/05/2019	Bond Future			9.74560		93.04933		9.74114	93.08756		12.75	0.00	0.00	0	35,981.00
R2044	On 01/08/2019	Bond Future			9.80047		90.45066		9.79585	90.48983		13.44	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,707.96000		1.70796		1,729.55000	1.72955	1,707.960	12.88	0.34	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,640.68000		3.64068		3,671.58000	3.67158	3,640.680	13.59	0.54	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,392.92000		1.39292		1,391.74000	1.39174	1,392.920	14.83	0.24	0.00	0	100.00
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			9.69000		94.90033		9.66069	95.16169		12.17	0.00	7,220,586,508.38	76,086	0.00
R2048	On 02/05/2019	Bond Future			9.71019		92.34776		9.71086	92.34182		13.22	0.00	0.00	0	109,119.00
R2048	On 01/08/2019	Bond Future			9.75814		94.11632		9.75881	94.11044		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
R207	On 07/02/2019	Bond Future			6.53000		101.18788		6.46274	101.24757		0.23	0.00	941,957,974.92	9,309	0.00
R207	On 02/05/2019	Bond Future			6.22265		102.91409		6.14529	102.96609		0.24	0.00	0.00	0	6,924.00
R207	On 01/08/2019	Bond Future			5.30059		101.24317		5.17941	101.29640		0.20	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			7.07000		101.86979		7.03972	101.92852		0.98	0.00	218,408,829.76	2,144	0.00
R208	On 02/05/2019	Bond Future			6.99313		100.24763		6.98698	100.25837		1.13	0.00	2,105,200.23	21	13,834.00
R208	On 01/08/2019	Bond Future			6.86789		102.16764		6.86060	102.17883		1.23	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/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			9.50000		75.07132		9.47066	75.26696		11.61	0.00	867,449,102.60	11,555	0.00
R209	On 02/05/2019	Bond Future			9.51566		73.43438		9.52144	73.39613		12.55	0.00	0.00	0	107,291.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,247.58000		1.24758		1,241.91000	1.24191	1,247.580	12.33	0.41	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,565.36000		3.56536		3,546.32000	3.54632	3,565.360	13.36	0.74	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	257.03000		0.25703		266.46000	0.26646	257.030	14.65	0.10	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	145.65000		0.14565		151.95000	0.15195	145.650	14.65	0.06	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.56289		74.84091		9.56881	74.80212		12.63	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			187.88869		187.88869		187.95168	187.95168			0.00	157,826,499.60	840	0.00
R210	On 02/05/2019	Bond Future			188.62544		188.62544		188.62987	188.62987			0.00	0.00	0	2,448.00
R210	On 01/08/2019	Bond Future			192.28308		192.28308		192.28794	192.28794			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			156.20043		156.20043		156.25397	156.25397			0.00	299,904,825.60	1,920	0.00
R212	On 02/05/2019	Bond Future			158.93724		158.93724		158.94211	158.94211			0.00	0.00	0	4,973.00
R212	On 01/08/2019	Bond Future			161.94787		161.94787		161.95318	161.95318			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			9.27000		86.91824		9.24074	87.10455		9.31	0.00	182,702,140.48	2,102	0.00
R213	On 02/05/2019	Bond Future			9.29256		85.03944		9.29327	85.03497		10.05	0.00	0.00	0	31,396.00
R213	On 01/08/2019	Bond Future			9.34136		86.66801		9.34207	86.66362		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			9.67500		74.22828		9.64569	74.43213		12.50	0.00	239,311,974.72	3,224	0.00
R214	On 02/05/2019	Bond Future			9.70021		72.37005		9.69575	72.40086		13.51	0.00	0.00	0	28,465.00
R214	On 01/08/2019	Bond Future			9.74814		73.75604		9.74354	73.78753		13.56	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			10.09050		10.09050		10.02490	10.02490		12.80	0.00	0.00	0	1,200.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.21990		10.21990		10.15350	10.15350		13.16	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
TRY / R	On 18/03/2019		Foreign Exchange Future	2.54610	2.54610	2.53800	2.53800		17.23	0.00	0.00	0	30,000.00
TRY / R	On 14/06/2019		Foreign Exchange Future	2.45650	2.45650	2.44950	2.44950		18.01	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>35,167,134,840.68</b>	<b>607,812</b>	<b>7 509 026.00</b>
<b>Grand Total:</b>											<b>35,167,134,840.68</b>	<b>607,812</b>	<b>7 509 026.00</b>