



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/01/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 02/01/2019	Any day expiry	14.45000	14.45000		14.38210	14.38210		23.49	0.00	792,000.00	55	0.00	
\$ / R	On 03/01/2019	Any day expiry	14.45070	14.45070		14.38220	14.38220		23.76	0.00	0.00	0	0.00	
\$ / R	On 03/01/2019	Any day expiry	13.57	Put	0.00180	0.00000	2.66010	0.00266	0.002	30.22	0.00	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	13.93	Call	521.31990	0.52132	465.68930	0.46569	521.320	29.39	0.99	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	14.35	Call	135.59960	0.13560	117.14490	0.11714	135.600	24.84	0.71	0.00	0	600.00
\$ / R	On 07/01/2019	Any day expiry	14.45330	14.45330		14.38990	14.38990		18.52	0.00	0.00	0	0.00	
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	2.30860	0.00231	6.06260	0.00606	2.309	23.29	0.02	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	363.13210	0.36313	321.39760	0.32140	363.132	20.44	0.84	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	59.88460	0.05988	56.70860	0.05671	59.885	20.05	0.29	0.00	0	250.00
\$ / R	On 10/01/2019	Any day expiry	14.45620	14.45620		14.39510	14.39510		18.93	0.00	0.00	0	125.00	
\$ / R	On 15/01/2019	Any day expiry	14.46470	14.46470		14.40320	14.40320		18.39	0.00	0.00	0	324.00	
\$ / R	On 15/01/2019	Any day expiry	13.86	Put	19.40870	0.01941	29.80400	0.02980	19.409	17.01	0.09	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.00	Call	503.65400	0.50365	458.83620	0.45884	503.654	17.34	0.84	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.29	Put	119.98820	0.11999	152.65910	0.15266	119.988	18.02	0.35	0.00	0	218.00
\$ / R	On 15/01/2019	Any day expiry	14.36	Call	254.02050	0.25402	229.07040	0.22907	254.020	18.18	0.59	0.00	0	218.00
\$ / R	On 16/01/2019	Any day expiry	14.46650	14.46650		14.40480	14.40480		18.48	0.00	0.00	0	20.00	

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 17/01/2019	Any day expiry											
					14.46840	14.46840	14.40640	14.40640		18.58	0.00	0.00	0	126.00	
\$ / R			On 18/01/2019	Any day expiry											
					14.47030	14.47030	14.40800	14.40800		18.69	0.00	0.00	0	0.00	
\$ / R			On 18/01/2019	Any day expiry	12.66	Put	0.88790	0.00089	1.35950	0.00136	0.888	24.20	0.00	0	263.00
\$ / R			On 21/01/2019	Any day expiry											
					14.47590	14.47590	14.41290	14.41290		18.36	0.00	0.00	0	1,901.00	
\$ / R			On 25/01/2019	Any day expiry											
					14.48330	14.48330	14.41930	14.41930		18.70	0.00	0.00	0	51.00	
\$ / R			On 30/01/2019	Any day expiry											
					14.49260	14.49260	14.42740	14.42740		18.58	0.00	0.00	0	1,018.00	
\$ / R			On 31/01/2019	Any day expiry											
					14.49450	14.49450	14.42910	14.42910		18.63	0.00	0.00	0	2,602.00	
\$ / R			On 31/01/2019	Any day expiry	13.00	Put	4.73870	0.00474	7.12080	0.00712	4.739	18.46	0.02	0	500.00
\$ / R			On 31/01/2019	Any day expiry	14.20	Put	169.27090	0.16927	199.69070	0.19969	169.271	18.18	0.34	0	250.00
\$ / R			On 31/01/2019	Any day expiry	14.25	Put	188.73880	0.18874	220.98320	0.22098	188.739	18.26	0.36	0	250.00
\$ / R			On 31/01/2019	Any day expiry	14.38	Call	360.19730	0.36020	331.67790	0.33168	360.197	18.45	0.57	0	500.00
\$ / R			On 31/01/2019	Any day expiry	15.13	Call	112.29340	0.11229	104.23670	0.10424	112.293	20.39	0.24	0	250.00
\$ / R			On 31/01/2019	Any day expiry	15.47	Call	63.30630	0.06331	58.79080	0.05879	63.306	21.27	0.15	0	250.00
\$ / R			On 13/02/2019	Any day expiry											
					14.51790	14.51790	14.45150	14.45150		18.45	0.00	0.00	0	70.00	
\$ / R			On 15/02/2019	Any day expiry											
					14.52150	14.52150	14.45500	14.45500		18.50	0.00	0.00	0	6.00	
\$ / R			On 25/02/2019	Any day expiry											
					14.53920	14.53920	14.47270	14.47270		18.37	0.00	0.00	0	15.00	
\$ / R			On 28/02/2019	Any day expiry											
					14.54450	14.54450	14.47800	14.47800		18.44	0.00	0.00	0	6,098.00	
\$ / R			On 28/02/2019	Any day expiry	13.00	Put	20.54780	0.02055	22.58610	0.02259	20.548	17.44	0.05	0	500.00
\$ / R			On 28/02/2019	Any day expiry	14.20	Put	257.58040	0.25758	287.77160	0.28777	257.580	17.96	0.35	0	250.00
\$ / R			On 28/02/2019	Any day expiry	14.25	Put	278.59790	0.27860	310.24460	0.31024	278.598	18.03	0.37	0	250.00
\$ / R			On 28/02/2019	Any day expiry	14.52	Call	433.72370	0.43372	406.86500	0.40687	433.724	18.40	0.52	0	500.00
\$ / R			On 28/02/2019	Any day expiry	15.27	Call	194.43400	0.19443	182.53510	0.18254	194.434	20.05	0.28	0	250.00
\$ / R			On 28/02/2019	Any day expiry	15.63	Call	129.99120	0.12999	122.18160	0.12218	129.991	20.80	0.20	0	250.00
\$ / R			On 04/03/2019	Any day expiry											
					14.55160	14.55160	14.48510	14.48510		18.36	0.00	0.00	0	74.00	
\$ / R			On 05/03/2019	Any day expiry											
					14.55340	14.55340	14.48690	14.48690		18.38	0.00	0.00	0	80.00	
\$ / R			On 11/03/2019	Any day expiry											
					14.56420	14.56420	14.49750	14.49750		18.36	0.00	0.00	0	0.00	
\$ / R			On 11/03/2019	Any day expiry	13.94	Put	187.93020	0.18793	210.76480	0.21076	187.930	17.52	0.27	0	27,500.00
\$ / R			On 11/03/2019	Any day expiry	15.15	Call	262.40460	0.26240	246.93180	0.24693	262.405	19.63	0.34	0	27,500.00
\$ / R			On 18/03/2019	Foreign Exchange Future											
					14.57680	14.57680	14.50990	14.50990		18.44	0.00	592,444,882.40	40,643	486,745.00	
\$ / R			On 18/03/2019	Foreign Exchange Future	10.33	Put	0.36320	0.00036	0.41840	0.00042	0.363	24.51	0.00	0	1,000.00
\$ / R			On 18/03/2019	Foreign Exchange Future	11.74	Put	5.19990	0.00520	6.33890	0.00634	5.200	21.15	0.01	0	1,000.00
\$ / R			On 18/03/2019	Foreign Exchange Future	12.47	Put	16.09130	0.01609	17.84580	0.01785	16.091	19.01	0.03	0	721.00
\$ / R			On 18/03/2019	Foreign Exchange Future	12.51	Put	17.10550	0.01711	18.88990	0.01889	17.105	18.89	0.03	0	720.00
\$ / R			On 18/03/2019	Foreign Exchange Future	12.80	Put	26.58240	0.02658	28.54320	0.02854	26.582	18.04	0.05	0	8,132.00
\$ / R			On 18/03/2019	Foreign Exchange Future	12.90	Put	30.91550	0.03092	32.91880	0.03292	30.916	17.74	0.06	0	16,000.00
\$ / R			On 18/03/2019	Foreign Exchange Future	12.92	Put	31.86120	0.03186	33.87120	0.03387	31.861	17.69	0.06	0	139,342.00
\$ / R			On 18/03/2019	Foreign Exchange Future	13.00	Put	35.93490	0.03593	37.97030	0.03797	35.935	17.45	0.07	0	15,434.00
\$ / R			On 18/03/2019	Foreign Exchange Future	13.05	Put	38.73340	0.03873	40.78090	0.04078	38.733	17.30	0.07	0	1,155.00
\$ / R			On 18/03/2019	Foreign Exchange Future	13.12	Put	43.01110	0.04301	48.01570	0.04802	43.011	17.10	0.08	0	138,000.00
\$ / R			On 18/03/2019	Foreign Exchange Future	13.15	Put	44.98130	0.04498	51.40570	0.05141	44.981	17.01	0.08	0	10,125.00
\$ / R			On 18/03/2019	Foreign Exchange Future	13.25	Put	56.17320	0.05617	64.06330	0.06406	56.173	17.06	0.10	0	225,407.00
\$ / R			On 18/03/2019	Foreign Exchange Future	13.33	Put	66.60280	0.06660	75.79840	0.07580	66.603	17.10	0.12	0	135,043.00
\$ / R			On 18/03/2019	Foreign Exchange Future	13.36	Put	70.87540	0.07088	80.59400	0.08059	70.875	17.12	0.12	0	134,750.00
\$ / R			On 18/03/2019	Foreign Exchange Future	13.46	Put	86.63970	0.08664	98.22520	0.09823	86.640	17.17	0.14	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 18/03/2019	Foreign Exchange Future	13.50	Put	93.63420	0.09363	106.01970	0.10602	93.634	17.19	0.15	1,116,093.55	500	2,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	102.96010	0.10296	116.38780	0.11639	102.960	17.21	0.16	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	112.95390	0.11295	127.46850	0.12747	112.954	17.24	0.18	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	117.14560	0.11715	132.10490	0.13210	117.146	17.25	0.18	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	130.39710	0.13040	146.73770	0.14674	130.397	17.28	0.20	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	135.04500	0.13505	151.85810	0.15186	135.045	17.29	0.20	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	139.81270	0.13981	157.10460	0.15710	139.813	17.30	0.21	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	147.18620	0.14719	165.20650	0.16521	147.186	17.31	0.22	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	157.44300	0.15744	176.45560	0.17646	157.443	17.33	0.23	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	165.45880	0.16546	185.56390	0.18556	165.459	17.35	0.24	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	173.76470	0.17376	195.13950	0.19514	173.765	17.36	0.25	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	176.78920	0.17679	198.39950	0.19840	176.789	17.38	0.25	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	189.22520	0.18923	211.79340	0.21179	189.225	17.44	0.26	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	799.55390	0.79955	757.64510	0.75765	799.554	17.58	0.71	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	222.75390	0.22275	247.74510	0.24775	222.754	17.58	0.29	0.00	0	35,606.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	237.15070	0.23715	263.11920	0.26312	237.151	17.64	0.31	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	677.22890	0.67723	640.21140	0.64021	677.229	17.87	0.64	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	648.87130	0.64887	613.07240	0.61307	648.871	17.94	0.63	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	335.48350	0.33548	367.30920	0.36731	335.483	17.98	0.38	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	344.60270	0.34460	376.90960	0.37691	344.603	18.01	0.39	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	621.40270	0.62140	586.80960	0.58681	621.403	18.01	0.61	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	368.01330	0.36801	401.52080	0.40152	368.013	18.08	0.41	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	412.35510	0.41236	447.98440	0.44798	412.355	18.21	0.44	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	417.45400	0.41745	453.31840	0.45332	417.454	18.22	0.44	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	539.38980	0.53939	508.58340	0.50858	539.390	18.24	0.56	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	529.75880	0.52976	499.41640	0.49942	529.759	18.27	0.55	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	520.26650	0.52027	490.38220	0.49038	520.267	18.30	0.54	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	443.46650	0.44347	480.48220	0.48048	443.467	18.30	0.46	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	459.48050	0.45948	497.63150	0.49763	459.481	18.34	0.47	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	475.79590	0.47580	515.07520	0.51508	475.796	18.38	0.48	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	527.35580	0.52736	569.13660	0.56914	527.356	18.54	0.51	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	582.18450	0.58218	625.70660	0.62571	582.184	18.73	0.54	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	396.92300	0.39692	374.65490	0.37465	396.923	18.85	0.45	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	626.54870	0.62655	671.36280	0.67136	626.549	18.87	0.56	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	633.00650	0.63301	677.99900	0.67800	633.007	18.89	0.56	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	639.49350	0.63949	684.66590	0.68467	639.493	18.92	0.56	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	646.00980	0.64601	691.35830	0.69136	646.010	18.94	0.57	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	330.88540	0.33089	312.01530	0.31202	330.885	19.27	0.39	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	782.17980	0.78218	830.83420	0.83083	782.180	19.35	0.62	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	825.08480	0.82508	874.64230	0.87464	825.085	19.47	0.64	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	839.58500	0.83959	889.43450	0.88943	839.585	19.52	0.64	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	846.87130	0.84687	896.86410	0.89686	846.871	19.54	0.65	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	283.05230	0.28305	266.71180	0.26671	283.052	19.62	0.34	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	891.08430	0.89108	941.92070	0.94192	891.084	19.66	0.66	0.00	0	41,300.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	898.53480	0.89853	949.50680	0.94951	898.535	19.68	0.66	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	270.30160	0.27030	254.64650	0.25465	270.302	19.72	0.33	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	262.92320	0.26292	247.66470	0.24766	262.923	19.78	0.32	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	989.66230	0.98966	1,042.15810	1.04216	989.662	19.93	0.69	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	228.81340	0.22881	215.40850	0.21541	228.813	20.09	0.29	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	218.39060	0.21839	205.61070	0.20561	218.391	20.19	0.28	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	216.36510	0.21637	203.70570	0.20371	216.365	20.21	0.28	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	208.44160	0.20844	196.26110	0.19626	208.442	20.29	0.27	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	204.58810	0.20459	192.63990	0.19264	204.588	20.33	0.26	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	200.80790	0.20081	189.08810	0.18909	200.808	20.37	0.26	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	179.55360	0.17955	169.12600	0.16913	179.554	20.61	0.24	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	156.16170	0.15616	147.16780	0.14717	156.162	20.91	0.21	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	153.28880	0.15329	144.47120	0.14447	153.289	20.95	0.21	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	144.99090	0.14499	136.68340	0.13668	144.991	21.07	0.20	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	130.96530	0.13097	123.21690	0.12322	130.965	21.29	0.18	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	115.81490	0.11581	108.64350	0.10864	115.815	21.52	0.16	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	110.38900	0.11039	103.51410	0.10351	110.389	21.61	0.15	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	98.40120	0.09840	92.18250	0.09218	98.401	21.81	0.14	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	91.15990	0.09116	85.34100	0.08534	91.160	21.95	0.13	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	75.36750	0.07537	70.43030	0.07043	75.368	22.29	0.11	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	73.95300	0.07395	69.09670	0.06910	73.953	22.32	0.11	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	52.75560	0.05276	49.11450	0.04911	52.756	22.93	0.08	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	52.26740	0.05227	48.65470	0.04865	52.267	22.95	0.08	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	49.90140	0.04990	46.42700	0.04643	49.901	23.03	0.08	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	47.21170	0.04721	43.89550	0.04390	47.212	23.13	0.07	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	46.77810	0.04678	43.48840	0.04349	46.778	23.15	0.07	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	46.34970	0.04635	43.08450	0.04308	46.350	23.17	0.07	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	41.14570	0.04115	38.19000	0.03819	41.146	23.39	0.06	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	38.60720	0.03861	35.80490	0.03580	38.607	23.51	0.06	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	32.24410	0.03224	29.34900	0.02935	32.244	23.85	0.05	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	17.67720	0.01768	17.14080	0.01714	17.677	24.02	0.03	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	10.77240	0.01077	11.14900	0.01115	10.772	24.16	0.02	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.59300	14.59300	14.52590	14.52590		18.44	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	200.81960	0.20082	222.99500	0.22299	200.820	17.43	0.26	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	241.70350	0.24170	266.70460	0.26670	241.703	17.59	0.30	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.59660	14.59660	14.52950	14.52950		18.47	0.00	0.00	0	5,111.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	45.51360	0.04551	50.03470	0.05003	45.514	17.41	0.08	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	325.67890	0.32568	355.39940	0.35540	325.679	17.91	0.36	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	347.56700	0.34757	378.46540	0.37847	347.567	17.98	0.37	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	491.18740	0.49119	464.99520	0.46500	491.187	18.61	0.50	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	259.31550	0.25932	244.88590	0.24489	259.315	20.09	0.30	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	191.22650	0.19123	180.42870	0.18043	191.227	20.80	0.23	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.60380	14.60380	14.53660	14.53660		18.41	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.60930	14.60930	14.54200	14.54200		18.46	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	182.55880	0.18256	201.14310	0.20114	182.559	17.37	0.23	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	667.73300	0.66773	633.43780	0.63344	667.733	18.11	0.60	0.00	0	100.00
\$ / R	On 26/04/2019	Any day expiry			14.64800	14.64800	14.58100	14.58100		18.50	0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry			14.65540	14.65540	14.58840	14.58840		18.46	0.00	0.00	0	1,580.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	70.75870	0.07076	76.56550	0.07657	70.759	17.13	0.10	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,314.89560	1.31490	1,261.43410	1.26143	1,314.896	17.09	0.82	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	382.63000	0.38263	411.50370	0.41150	382.630	17.80	0.36	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	405.10890	0.40511	434.99500	0.43499	405.109	17.87	0.37	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	540.35590	0.54036	514.48670	0.51449	540.356	18.79	0.47	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	316.68440	0.31668	300.58990	0.30059	316.684	20.17	0.31	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	249.33670	0.24934	236.39170	0.23639	249.337	20.81	0.25	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.71260	14.71260	14.64580	14.64580		18.50	0.00	0.00	0	875.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	94.23410	0.09423	102.07660	0.10208	94.234	16.95	0.12	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	429.88080	0.42988	457.88560	0.45789	429.881	17.77	0.36	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	452.71380	0.45271	481.61730	0.48162	452.714	17.85	0.37	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	580.46780	0.58047	554.78610	0.55479	580.468	19.00	0.46	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	364.15590	0.36416	346.87030	0.34687	364.156	20.31	0.32	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	295.58700	0.29559	280.51570	0.28052	295.587	20.93	0.26	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.71810	14.71810	14.65140	14.65140		18.46	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.72000	14.72000	14.65320	14.65320		18.47	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.73840	14.73840	14.67180	14.67180		18.56	0.00	0.00	0	112,532.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	4.63860	0.00464	5.48020	0.00548	4.639	20.07	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	31.24040	0.03124	38.32540	0.03833	31.240	16.61	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	70.87270	0.07087	79.52640	0.07953	70.873	16.77	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	100.85560	0.10086	109.67840	0.10968	100.856	16.85	0.12	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	103.85530	0.10386	112.66930	0.11267	103.855	16.85	0.12	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	145.27650	0.14528	154.68970	0.15469	145.276	16.93	0.16	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	302.76040	0.30276	322.25160	0.32225	302.760	17.34	0.27	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	319.84950	0.31985	340.25940	0.34026	319.850	17.38	0.28	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,114.23070	1.11423	1,071.65710	1.07166	1,114.231	17.45	0.70	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	363.31730	0.36332	388.16940	0.38817	363.317	17.47	0.31	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	392.05550	0.39206	418.08170	0.41808	392.056	17.57	0.32	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	448.80000	0.44880	476.95760	0.47696	448.800	17.76	0.35	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	872.92400	0.87292	838.01840	0.83802	872.924	18.08	0.60	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	797.22580	0.79723	764.80660	0.76481	797.226	18.31	0.56	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	666.40490	0.66640	701.34280	0.70134	666.405	18.39	0.45	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	677.59690	0.67760	712.83800	0.71284	677.597	18.41	0.46	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	695.09330	0.69509	666.36810	0.66637	695.093	18.67	0.51	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	592.46130	0.59246	567.03950	0.56704	592.461	19.11	0.45	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	522.50190	0.52250	499.41460	0.49941	522.502	19.46	0.41	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	471.56640	0.47157	450.64750	0.45065	471.566	19.74	0.38	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	440.88660	0.44089	421.15880	0.42116	440.887	19.94	0.36	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	435.98580	0.43599	416.44930	0.41645	435.986	19.97	0.35	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	398.82950	0.39883	380.75850	0.38076	398.829	20.24	0.33	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	379.46060	0.37946	362.16240	0.36216	379.461	20.39	0.31	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	373.23520	0.37324	356.18570	0.35619	373.235	20.44	0.31	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	357.18100	0.35718	340.78110	0.34078	357.181	20.57	0.30	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	340.03520	0.34004	324.33310	0.32433	340.035	20.72	0.29	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	125.34240	0.12534	118.84690	0.11885	125.342	23.43	0.12	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.74950	14.74950	14.68290	14.68290		18.54	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	724.50840	0.72451	760.50080	0.76050	724.508	18.49	0.47	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	190.47020	0.19047	179.75110	0.17975	190.470	22.19	0.17	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.76420	14.76420	14.69770	14.69770		18.54	0.00	0.00	0	505.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	113.07560	0.11308	122.71340	0.12271	113.076	16.77	0.13	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	466.79630	0.46680	494.03350	0.49403	466.796	17.75	0.35	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	489.82750	0.48983	517.89020	0.51789	489.828	17.82	0.36	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	610.12090	0.61012	584.67650	0.58468	610.121	19.17	0.45	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	400.10060	0.40010	382.02840	0.38203	400.101	20.42	0.32	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	331.58850	0.33159	314.85450	0.31485	331.588	20.98	0.27	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.76980	14.76980	14.70330	14.70330		18.50	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.77350	14.77350	14.70700	14.70700		18.52	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	211.46530	0.21147	224.37590	0.22438	211.465	17.06	0.20	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	321.24450	0.32124	305.28110	0.30528	321.245	21.09	0.26	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.82660	14.82660	14.75990	14.75990		18.63	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	128.43180	0.12843	141.88050	0.14188	128.432	16.38	0.13	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	502.10230	0.50210	529.66890	0.52967	502.102	17.67	0.35	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	525.41000	0.52541	553.70780	0.55371	525.410	17.75	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	649.03630	0.64904	623.69010	0.62369	649.036	19.34	0.44	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	444.36170	0.44436	425.54750	0.42555	444.362	20.56	0.32	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	375.51350	0.37551	357.95510	0.35796	375.513	21.07	0.28	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.82850	14.82850	14.76180	14.76180		18.63	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.85130	14.85130	14.78440	14.78440		18.60	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	652.66750	0.65267	683.67110	0.68367	652.668	18.06	0.40	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	433.08910	0.43309	414.15710	0.41416	433.089	20.81	0.31	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.88360	14.88360	14.81650	14.81650		18.65	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	142.76340	0.14276	157.48570	0.15749	142.763	16.17	0.14	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	530.86870	0.53087	558.55570	0.55856	530.869	17.62	0.34	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	554.32740	0.55433	582.69390	0.58269	554.327	17.70	0.35	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	674.26800	0.67427	648.85450	0.64885	674.268	19.53	0.43	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	476.06990	0.47607	456.43380	0.45643	476.070	20.71	0.32	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	405.61480	0.40561	387.77070	0.38777	405.615	21.18	0.28	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.88930	14.88930	14.82220	14.82220		18.62	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.89310	14.89310	14.82600	14.82600		18.63	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.89500	14.89500	14.82790	14.82790		18.63	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	187.74570	0.18775	179.12620	0.17913	187.746	24.59	0.13	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.91590	14.91590	14.84860	14.84860		18.58	0.00	0.00	0	14,250.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	9.59130	0.00959	11.79140	0.01179	9.591	17.85	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	63.20570	0.06321	72.03150	0.07203	63.206	15.05	0.07	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	213.33270	0.21333	228.82990	0.22883	213.333	16.55	0.18	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	424.68150	0.42468	447.10860	0.44711	424.682	17.28	0.29	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	447.69850	0.44770	471.04900	0.47105	447.698	17.33	0.30	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	495.91000	0.49591	521.13930	0.52114	495.910	17.43	0.32	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	548.70550	0.54871	576.98230	0.57698	548.706	17.57	0.34	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	606.20790	0.60621	636.08980	0.63609	606.208	17.75	0.37	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,223.98900	1.22399	1,265.30700	1.26531	1,223.989	19.24	0.54	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,347.76680	1.34777	1,390.61890	1.39062	1,347.767	19.48	0.57	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	617.96940	0.61797	596.05550	0.59606	617.969	19.92	0.39	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	354.26280	0.35426	339.74210	0.33974	354.263	21.68	0.24	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	301.44300	0.30144	288.66340	0.28866	301.443	22.17	0.21	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	278.07590	0.27808	267.06570	0.26707	278.076	22.42	0.19	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	270.39940	0.27040	260.58520	0.26059	270.399	22.54	0.19	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	243.49390	0.24349	234.29900	0.23430	243.494	23.19	0.17	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	231.66760	0.23167	222.74120	0.22274	231.668	23.52	0.16	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	221.96060	0.22196	213.25130	0.21325	221.961	23.81	0.16	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	187.32860	0.18733	178.49820	0.17850	187.329	25.06	0.13	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.94250	14.94250	14.87510	14.87510		18.63	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	157.36310	0.15736	169.24410	0.16924	157.363	16.02	0.14	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	555.95260	0.55595	583.72440	0.58372	555.953	17.54	0.34	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	579.48000	0.57948	607.91290	0.60791	579.480	17.62	0.35	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	703.95580	0.70396	679.94460	0.67994	703.956	19.62	0.42	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	509.20500	0.50920	489.73830	0.48974	509.205	20.77	0.32	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	435.75310	0.43575	418.50590	0.41851	435.753	21.23	0.28	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.94630	14.94630	14.87890	14.87890		18.64	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.00280	15.00280	14.93480	14.93480		18.67	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	174.00090	0.17400	180.13500	0.18014	174.001	16.00	0.15	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	581.97430	0.58197	608.60420	0.60860	581.974	17.55	0.34	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	604.17250	0.60417	632.80070	0.63280	604.173	17.59	0.34	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	727.62670	0.72763	703.39250	0.70339	727.627	19.81	0.41	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	536.53320	0.53653	516.87580	0.51688	536.533	20.89	0.32	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	465.35580	0.46536	447.66890	0.44767	465.356	21.35	0.28	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.05950	15.05950	14.99080	14.99080		18.70	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	187.44270	0.18744	197.02130	0.19702	187.443	15.94	0.15	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	603.94440	0.60394	630.57980	0.63058	603.944	17.55	0.33	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	626.22060	0.62622	653.47520	0.65348	626.221	17.59	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	753.24380	0.75324	728.72860	0.72873	753.244	19.94	0.41	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	564.06360	0.56406	543.97360	0.54397	564.064	20.98	0.32	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	494.42350	0.49442	476.18420	0.47618	494.423	21.43	0.29	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.06540	15.06540	14.99660	14.99660		18.68	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			15.06930	15.06930	15.00050	15.00050		18.69	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.08690	15.08690	15.01780	15.01780		18.74	0.00	0.00	0	9,900.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	38.03890	0.03804	32.70770	0.03271	38.039	14.71	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	400.72570	0.40073	421.65860	0.42166	400.726	17.04	0.25	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	557.82540	0.55783	582.59450	0.58259	557.825	17.43	0.31	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	596.66230	0.59666	575.71430	0.57571	596.662	20.91	0.33	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	501.50140	0.50150	483.41820	0.48342	501.501	21.50	0.28	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	249.39010	0.24939	232.96060	0.23296	249.390	24.81	0.15	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.12200	15.12200	15.05260	15.05260		18.70	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	200.50660	0.20051	211.96680	0.21197	200.507	15.86	0.15	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	625.25010	0.62525	651.85250	0.65185	625.250	17.53	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	647.59510	0.64760	674.74830	0.67475	647.595	17.57	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	778.20050	0.77820	753.52550	0.75353	778.201	20.06	0.40	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	593.75540	0.59376	573.22100	0.57322	593.755	21.05	0.32	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	525.55290	0.52555	506.86260	0.50686	525.553	21.49	0.29	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.12590	15.12590	15.05650	15.05650		18.76	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.18660	15.18660	15.11750	15.11750		18.86	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.25210	15.25210	15.18300	15.18300		18.93	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.28170	15.28170	15.21260	15.21260		18.99	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	65.11210	0.06511	67.33880	0.06734	65.112	15.13	0.06	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	591.03020	0.59103	619.75940	0.61976	591.030	17.41	0.29	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	632.36250	0.63236	616.29040	0.61629	632.363	21.70	0.31	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			15.31760	15.31760	15.24850	15.24850		19.01	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.37470	15.37470	15.30560	15.30560		19.06	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.44650	15.44650	15.37740	15.37740		19.16	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.46770	15.46770	15.39850	15.39850		19.16	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.56490	15.56490	15.49570	15.49570		19.24	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.66630	15.66630	15.59710	15.59710		19.31	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.57680	14.57680	14.50990	14.50990		18.44	0.00	0.00	0	416.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.73840	14.73840	14.67180	14.67180		18.56	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.91590	14.91590	14.84860	14.84860		18.58	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			15.08690	15.08690	15.01780	15.01780		18.74	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			15.28170	15.28170	15.21260	15.21260		18.99	0.00	0.00	0	0.00
£ / R	On 21/01/2019	Any day expiry			18.26550	18.26550	18.37790	18.37790		17.39	0.00	0.00	0	4,112.00
£ / R	On 31/01/2019	Any day expiry			18.29730	18.29730	18.40690	18.40690		17.77	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			18.38680	18.38680	18.49420	18.49420		17.74	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.44400	18.44400	18.55140	18.55140		17.68	0.00	0.00	0	397,720.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	385.08250	0.38508	348.45490	0.34845	385.083	17.61	0.37	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	377.83480	0.37783	415.77100	0.41577	377.835	18.21	0.38	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,068.15680	1.06816	993.89600	0.99390	1,068.157	18.39	0.67	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	160.07800	0.16008	177.29170	0.17729	160.078	19.27	0.19	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	136.56350	0.13656	151.38090	0.15138	136.564	19.47	0.16	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	36.98170	0.03698	42.54250	0.04254	36.982	20.08	0.05	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			18.47910	18.47910	18.58660	18.58660		17.74	0.00	0.00	0	80.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.72660	18.72660	18.83620	18.83620		17.69	0.00	0.00	0	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.03340	19.03340	19.14450	19.14450		17.62	0.00	0.00	0	16,150.00

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			19.32650		19.32650		19.43790	19.43790		17.68	0.00	0.00	0	247.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.65460		19.65460		19.76550	19.76550		18.31	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13411		0.13411		0.13251	0.13251		23.09	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13658		0.13658		0.13498	0.13498		22.38	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13932		0.13932		0.13768	0.13768		21.99	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.14196		0.14196		0.14030	0.14030		21.91	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.14496		0.14496		0.14331	0.14331		22.06	0.00	0.00	0	0.00
€ / R	On 03/01/2019	Any day expiry			16.42410		16.42410		16.45100	16.45100		19.51	0.00	0.00	0	0.00
€ / R	On 03/01/2019	Any day expiry	15.85	Put	0.43290		0.00043		2.35230	0.00235	0.433	27.00	0.01	0.00	0	13,000.00
€ / R	On 21/01/2019	Any day expiry			16.47310		16.47310		16.51100	16.51100		16.88	0.00	0.00	0	4,830.00
€ / R	On 28/02/2019	Any day expiry			16.60490		16.60490		16.63670	16.63670		17.18	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.66840		16.66840		16.69990	16.69990		17.17	0.00	4,417,126.00	265	123,584.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	890.63030		0.89063		909.85720	0.90986	890.630	16.42	0.72	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			16.65820		16.65820		16.69000	16.69000		17.18	0.00	0.00	0	53.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.98160		16.98160		17.01490	17.01490		17.41	0.00	1,698,160.00	100	24,150.00
€ / R	On 14/08/2019	Any day expiry			17.20430		17.20430		17.23770	17.23770		17.46	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	825.99510		0.82600		800.64050	0.80064	825.995	17.22	0.44	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	335.86210		0.33586		337.10750	0.33711	335.862	20.46	0.23	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.32600		17.32600		17.35930	17.35930		17.48	0.00	121,282.00	7	10,459.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	614.46230		0.61446		617.59430	0.61759	614.462	18.99	0.36	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.65570		17.65570		17.69040	17.69040		17.55	0.00	0.00	0	277.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	58.82120		0.05882		57.84620	0.05785	58.821	16.29	0.05	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	462.59900		0.46260		447.37890	0.44738	462.599	16.01	0.26	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	485.42180		0.48542		485.56250	0.48556	485.422	20.73	0.25	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.97620		17.97620		18.00940	18.00940		17.80	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.12000		97.12000		97.07000	97.07000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			611.03700		611.03700		612.04600	612.04600			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			621.70600		621.70600		622.73600	622.73600			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			633.82900		633.82900		634.88000	634.88000			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			703.58700		703.58700		705.50400	705.50400			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			715.87300		715.87300		717.82600	717.82600			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			729.83200		729.83200		731.82500	731.82500			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			635.87300		635.87300		638.00100	638.00100			0.00	0.00	0	907.00
ALBI	On 02/05/2019	Index Future			646.97700		646.97700		649.14400	649.14400			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			659.59200		659.59200		661.80300	661.80300			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.20620		10.20620		10.25760	10.25760		14.22	0.00	15,115,382.20	1,481	7,364.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.33400		10.33400		10.38610	10.38610		14.32	0.00	14,984,300.00	1,450	15,741.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.47480		10.47480		10.52590	10.52590		14.20	0.00	6,808,620.00	650	650.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.61080		10.61080		10.66020	10.66020		14.25	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	445.89880		0.44590		464.03760	0.46404	445.899	14.84	0.43	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.76350		10.76350		10.81340	10.81340		14.82	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.71370		10.71370		10.67870	10.67870		15.01	0.00	0.00	0	2,100.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.85180		10.85180		10.81690	10.81690		15.12	0.00	7,053,670.00	650	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.00080		11.00080		10.96580	10.96580		15.24	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.01720		11.01720		10.98200	10.98200		15.21	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.16040		11.16040		11.12400	11.12400		15.74	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			187.72000		187.72000		172.71000	172.71000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.84850		14.84850		14.83580	14.83580		17.62	0.00	1,484,850.00	100	1,043.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.14140		15.14140		15.13060	15.13060		17.98	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			15.46320		15.46320		15.45450	15.45450		18.26	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.77310		15.77310		15.76460	15.76460		18.51	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			16.06720		16.06720		16.05980	16.05980		18.62	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.11940		2.11940		2.10920	2.10920		15.92	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.14260		2.14260		2.13250	2.13250		16.28	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.24650		2.24650		2.25070	2.25070		15.92	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.28980		2.28980		2.29440	2.29440		15.97	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.33640		2.33640		2.34120	2.34120		16.15	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.37810		2.37810		2.38240	2.38240		16.34	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.51950		2.51950		2.52450	2.52450		17.16	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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			11.10669		77.33158		11.06491	77.57247			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future			11.20775		74.89074		11.16451	75.13628			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future			11.31233		76.35138		11.26748	76.60201			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 07/02/2019	Bond Future		11.33921	79.44010		11.29724	79.71488			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future		11.44032	76.56668		11.39686	76.84675			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.54292	78.06031		11.49788	78.34615			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		629.28300	629.28300		631.44100	631.44100			0.00	0.00	0	450.00
GOVI	On 02/05/2019	GOVI		640.27100	640.27100		642.47000	642.47000			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI		652.75600	652.75600		654.99900	654.99900			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.86480	1.86480		1.85680	1.85680		18.16	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.88960	1.88960		1.88150	1.88150		18.60	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		132.41566	132.41566		132.40368	132.40368			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		134.75796	134.75796		134.74642	134.74642			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		137.37087	137.37087		137.35968	137.35968			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		100.34258	100.34258		100.33257	100.33257			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future		101.04456	101.04456		101.03491	101.03491			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future		103.03889	103.03889		103.02937	103.02937			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		102.21010	102.21010		102.19927	102.19927			0.00	0.00	0	5,890.00
I2033	On 02/05/2019	Bond Future		102.87273	102.87273		102.86228	102.86228			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		104.90314	104.90314		104.89284	104.89284			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		120.25283	120.25283		120.24027	120.24027			0.00	0.00	0	9,955.00
I2038	On 02/05/2019	Bond Future		122.37997	122.37997		122.36775	122.36775			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		124.74274	124.74274		124.73086	124.73086			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		114.39872	114.39872		114.38615	114.38615			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future		114.73621	114.73621		114.72422	114.72422			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		117.00080	117.00080		116.98901	116.98901			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		118.16084	118.16084		118.14788	118.14788			0.00	0.00	0	10,568.00
I2050	On 02/05/2019	Bond Future		120.25089	120.25089		120.23836	120.23836			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		120.80596	120.80596		120.79356	120.79356			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		253.79200	253.79200		253.77600	253.77600			0.00	0.00	0	518.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 02/05/2019	Index Future			258.28100		258.28100		258.26500	258.26500			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future			263.37800		263.37800		263.36300	263.36300			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			0.14110		0.14110		0.14060	0.14060			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.14100		0.14100		0.13970	0.13970			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.14110		0.14110		0.13900	0.13900			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.14010		0.14010		0.13940	0.13940			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13890		0.13890		0.14030	0.14030			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.68210		1.68210		1.67890	1.67890		15.15	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.70690		1.70690		1.70380	1.70380		14.90	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.74380		9.74380		9.75090	9.75090		14.38	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.86600		9.86600		9.87410	9.87410		14.40	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.99970		9.99970		10.00800	10.00800		14.74	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.12750		10.12750		10.13480	10.13480		15.04	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.65870		10.65870		10.67130	10.67130		16.12	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.35510		1.35510		1.34860	1.34860			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36300		1.36300		1.35520	1.35520			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.26530		1.26530		1.27850	1.27850			0.00	0.00	0	400.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.27060		1.27060		1.28380	1.28380			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.27600		1.27600		1.28930	1.28930			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.28100		1.28100		1.29430	1.29430			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.28620		1.28620		1.29930	1.29930			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.14350		1.14350		1.15090	1.15090			0.00	11,435.00	10	20.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.15220		1.15220		1.15970	1.15970			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.16160		1.16160		1.16910	1.16910			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.17030		1.17030		1.17800	1.17800			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.17630		1.17630		1.18380	1.18380			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			8.95139		110.10891		8.90265	110.39530		6.94	0.00	6,606,534.60	60	74,522.00
R186	On 07/02/2019	Bond Future	8.30	Call	39.59000		0.03959		53.52000	0.05352	39.590	6.46	0.04	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	135.06000		0.13506		165.99000	0.16599	135.060	6.54	0.12	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	499.27000		0.49927		581.26000	0.58126	499.270	6.78	0.33	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	593.44000		0.59344		482.24000	0.48224	593.440	7.03	0.36	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	1,863.72000		1.86372		2,061.90000	2.06190	1,863.720	7.12	0.73	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	1,992.84000		1.99284		2,197.42000	2.19742	1,992.840	7.14	0.75	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,171.03000		2.17103		2,383.27000	2.38327	2,171.030	7.18	0.78	0.00	0	1,170.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 07/02/2019	Bond Future	9.30	Put	288.76000		0.28876		219.77000	0.21977	288.760	7.22	0.20	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.38	Call	2,688.90000		2.68890		2,918.96000	2.91896	2,688.900	7.32	0.84	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	130.89000		0.13089		90.47000	0.09047	130.890	7.46	0.11	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	22.09000		0.02209		13.75000	0.01375	22.090	7.94	0.02	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	20.09000		0.02009		12.46000	0.01246	20.090	7.96	0.02	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.00816		112.03157		8.95715	112.32360		6.88	0.00	0.00	0	3,050.00
R186	On 02/05/2019	Bond Future	8.50	Call	613.85000		0.61385		622.54000	0.62254	613.850	6.54	0.25	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	821.28000		0.82128		847.38000	0.84738	821.280	6.63	0.31	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	879.54000		0.87954		910.55000	0.91055	879.540	6.65	0.32	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	982.31000		0.98231		1,022.08000	1.02208	982.310	6.69	0.35	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,207.61000		1.20761		1,266.90000	1.26690	1,207.610	6.76	0.40	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,740.16000		1.74016		1,843.71000	1.84371	1,740.160	6.88	0.50	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,388.16000		2.38816		2,525.33000	2.52533	2,388.160	7.02	0.60	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,565.89000		2.56589		2,711.35000	2.71135	2,565.890	7.06	0.63	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,753.24000		2.75324		2,903.98000	2.90398	2,753.240	7.11	0.65	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	518.37000		0.51837		429.71000	0.42971	518.370	7.62	0.19	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	361.62000		0.36162		298.00000	0.29800	361.620	7.87	0.14	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	322.84000		0.32284		268.61000	0.26861	322.840	7.92	0.13	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	288.51000		0.28851		246.66000	0.24666	288.510	7.92	0.11	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.06145		108.91479		9.00787	109.21297		6.98	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	640.78000		0.64078		581.20000	0.58120	640.780	6.38	0.22	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,287.89000		2.28789		2,345.93000	2.34593	2,287.890	7.02	0.51	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	745.08000		0.74508		662.59000	0.66259	745.080	8.14	0.19	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			299.46901		299.46901		299.44723	299.44723			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			304.76614		304.76614		304.74553	304.74553			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.22231		303.22231		303.20243	303.20243			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			230.97204		230.97204		230.94814	230.94814			0.00	0.00	0	8,805.00
R202	On 02/05/2019	Bond Future			235.05757		235.05757		235.03453	235.03453			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			235.68185		235.68185		235.65914	235.65914			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.17174		102.09822		8.12204	102.26523		3.07	0.00	0.00	0	62,040.00
R2023	On 02/05/2019	Bond Future			8.20419		99.95148		8.15085	100.12198		3.23	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.22342		101.90069		8.16564	102.07497		3.33	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 07/02/2019	Bond Future			9.45716		90.44446		9.41371	90.71807		9.63	0.00	0.00	0	56,795.00
R2030	On 07/02/2019	Bond Future	8.90	Call	96.22000		0.09622		122.63000	0.12263	96.220	8.91	0.08	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	401.55000		0.40155		470.05000	0.47005	401.550	9.25	0.26	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,602.65000		1.60265		1,778.23000	1.77823	1,602.650	9.75	0.63	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,935.97000		1.93597		2,127.25000	2.12725	1,935.970	9.85	0.70	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	83.33000		0.08333		61.68000	0.06168	83.330	10.72	0.06	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future			9.51858		92.02401		9.47355	92.30290		9.59	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	552.68000		0.55268		568.53000	0.56853	552.680	8.88	0.21	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,659.29000		1.65929		1,724.87000	1.72487	1,659.290	9.49	0.45	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	716.08000		0.71608		593.87000	0.59387	716.080	10.57	0.22	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.58082		89.81338		9.53399	90.09811		9.71	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.67846		92.54904		9.63520	92.84377		10.49	0.00	0.00	0	43,475.00
R2032	On 02/05/2019	Bond Future			9.73973		90.00845		9.69498	90.30896		10.88	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.79985		91.76402		9.75350	92.07068		10.49	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.83936		96.33452		9.79618	96.66034		11.20	0.00	0.00	0	71,434.00
R2035	On 02/05/2019	Bond Future			9.89875		93.51675		9.85420	93.84877		11.66	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			9.95817		95.34052		9.91209	95.67944		11.26	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.90724		88.57106		9.85884	88.93835		12.32	0.00	0.00	0	57,970.00
R2037	On 02/05/2019	Bond Future			9.96893		90.11786		9.91903	90.49210		12.24	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.03235		87.61980		9.98077	88.00171		12.41	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			9.97706		91.77018		9.92866	92.16465		12.73	0.00	0.00	0	31,965.00
R2040	On 02/05/2019	Bond Future			10.03834		93.37284		9.98846	93.77480		12.66	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,185.72000		1.18572		1,172.06000	1.17206	1,185.720	11.99	0.30	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,436.81000		3.43681		3,575.38000	3.57538	3,436.810	12.96	0.59	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.10145		90.68789		10.04992	91.09807		12.85	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			10.00108		88.86817		9.95261	89.26927		13.35	0.00	0.00	0	37,400.00
R2044	On 02/05/2019	Bond Future			10.06008		90.42014		10.01017	90.82881		13.29	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.12077		87.80281		10.06925	88.21985		13.50	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.97645		92.41337		9.92801	92.82549		13.14	0.00	0.00	0	107,561.00
R2048	On 02/05/2019	Bond Future			10.03005		89.59048		9.98022	90.01032		13.73	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.08367		91.33775		10.03231	91.76614		13.31	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
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	5.86062		101.78436		5.78404	101.85295		0.25	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future	5.26416		103.56168		5.16051	103.63213		0.23	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future	3.72631		101.93907		3.56394	102.01138		0.16	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future	7.03019		101.94701		6.97069	102.06257		1.01	0.00	0.00	0	17,335.00
R208	On 02/05/2019	Bond Future	6.94810		100.32631		6.88054	100.44449		1.12	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future	6.79284		102.28295		6.71427	102.40386		1.18	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future	9.77495		73.27467		9.73148	73.55436		12.58	0.00	0.00	0	117,572.00
R209	On 07/02/2019	Bond Future	9.04	Call	37.85000	0.03785	43.35000	0.04335	37.850	11.50	0.04	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	531.83000	0.53183	573.98000	0.57398	531.830	12.26	0.30	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	320.56000	0.32056	234.60000	0.23460	320.560	13.45	0.19	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future	9.82858		71.40525		9.78384	71.69025		13.13	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	880.53000	0.88053	875.28000	0.87528	880.530	12.49	0.29	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,583.22000	2.58322	2,653.30000	2.65330	2,583.220	13.42	0.57	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	824.52000	0.82452	661.72000	0.66172	824.520	14.60	0.23	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	609.23000	0.60923	475.81000	0.47581	609.230	15.10	0.18	0.00	0	760.00
R209	On 01/08/2019	Bond Future	9.88108		72.79788		9.83496	73.08877		12.77	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future	185.98362		185.98362		185.96500	185.96500			0.00	0.00	0	2,448.00
R210	On 02/05/2019	Bond Future	186.71758		186.71758		186.69976	186.69976			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future	190.40287		190.40287		190.38535	190.38535			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	155.81712		155.81712		155.80611	155.80611			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future	158.57337		158.57337		158.56303	158.56303			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future	161.63190		161.63190		161.62197	161.62197			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
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	9.56303	85.08281		9.51972	85.35063		10.15	0.00	0.00	0	32,702.00
R213		On 02/05/2019	Bond Future	9.61910	83.01922		9.57435	83.29217		10.57	0.00	0.00	0	0.00
R213		On 01/08/2019	Bond Future	9.67437	84.63824		9.62800	84.91689		10.29	0.00	0.00	0	0.00
R213		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213/R186		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214		On 07/02/2019	Bond Future	9.95113	72.35255		9.90776	72.64189		13.49	0.00	0.00	0	31,531.00
R214		On 02/05/2019	Bond Future	10.00411	70.32013		9.95951	70.61503		14.09	0.00	0.00	0	0.00
R214		On 01/08/2019	Bond Future	10.05701	71.69155		10.01108	71.99244		13.67	0.00	0.00	0	0.00
R214		On 28/02/2041	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209		On 28/02/2041	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
SGD / R		On 18/03/2019	Foreign Exchange Future	10.68900	10.68900		10.66890	10.66890		15.76	0.00	0.00	0	0.00
SGD / R		On 14/06/2019	Foreign Exchange Future	10.83370	10.83370		10.81520	10.81520		15.74	0.00	0.00	0	0.00
TRY / R		On 18/03/2019	Foreign Exchange Future	2.60470	2.60470		2.63930	2.63930		20.91	0.00	0.00	0	14,000.00
TRY / R		On 14/06/2019	Foreign Exchange Future	2.51890	2.51890		2.55250	2.55250		21.05	0.00	0.00	0	0.00
Total for Derivatives :												652,654,335.75	45,971	7 831 330.00
Grand Total:												652,654,335.75	45,971	7 831 330.00