



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: 15/01/2019

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 15/01/2019	Any day expiry	13.79610	13.79610		13.82910	13.82910		16.69	0.00	5,076,964.80	368	0.00
\$ / R	On 16/01/2019	Any day expiry	13.79610	13.79610		13.82910	13.82910		16.71	0.00	0.00	0	20.00
\$ / R	On 17/01/2019	Any day expiry	13.79610	13.79610		13.82910	13.82910		16.41	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	13.79610	13.79610		13.83050	13.83050		16.35	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	0.05400	0.00005	0.09350	0.00009	29.18	0.00	0.00	0	263.00
\$ / R	On 18/01/2019	Any day expiry	13.80	Put	83.54370	0.08354	86.88890	0.08689	16.35	0.50	0.00	0	25,000.00
\$ / R	On 21/01/2019	Any day expiry	13.80990	13.80990		13.83470	13.83470		14.53	0.00	0.00	0	1,901.00
\$ / R	On 25/01/2019	Any day expiry	13.82830	13.82830		13.84060	13.84060		15.52	0.00	0.00	0	51.00
\$ / R	On 30/01/2019	Any day expiry	13.83200	13.83200		13.84920	13.84920		15.45	0.00	0.00	0	1,018.00
\$ / R	On 31/01/2019	Any day expiry	13.83280	13.83280		13.85090	13.85090		15.66	0.00	0.00	0	1,922.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	4.96890	0.00497	5.83330	0.00583	15.68	0.03	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	13.80	Put	163.68220	0.16368	167.82470	0.16782	15.56	0.46	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	13.95	Put	250.32420	0.25032	252.47910	0.25248	16.02	0.59	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.00	Call	116.40230	0.11640	135.66740	0.13567	16.20	0.37	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Call	66.34500	0.06635	81.22870	0.08123	16.93	0.24	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	433.54500	0.43355	430.32870	0.43033	16.93	0.76	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 31/01/2019	Any day expiry	14.25	Put	474.54270	0.47454	470.21840	0.47022	474.543	17.11	0.79	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	38.95350	0.03895	49.99760	0.05000	38.953	17.58	0.15	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.55	Call	23.21250	0.02321	31.18680	0.03119	23.213	18.19	0.10	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	4.05750	0.00406	5.79810	0.00580	4.058	20.43	0.02	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	1.71390	0.00171	2.51860	0.00252	1.714	22.05	0.01	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			13.84260	13.84260	13.87340	13.87340		16.32	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			13.84420	13.84420	13.87680	13.87680		16.46	0.00	0.00	0	6.00
\$ / R	On 15/02/2019	Any day expiry	13.87	Put	279.29320	0.27929	0.00000	0.00000	279.293	16.52	0.51	308,650,692.24	44,000	22,000.00
\$ / R	On 25/02/2019	Any day expiry			13.95720	13.95720	13.89370	13.89370		16.60	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			14.01210	14.01210	13.89870	13.89870		16.84	0.00	0.00	0	6,062.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	25.16780	0.02517	41.20160	0.04120	25.168	15.23	0.07	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	181.37220	0.18137	231.62070	0.23162	181.372	16.31	0.34	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	442.09810	0.44210	519.73160	0.51973	442.098	17.40	0.58	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	237.32370	0.23732	203.71610	0.20372	237.324	17.54	0.40	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	475.22370	0.47522	555.01610	0.55502	475.224	17.54	0.60	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	162.73180	0.16273	139.03340	0.13903	162.732	18.29	0.30	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	117.15260	0.11715	99.51390	0.09951	117.153	18.91	0.23	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	54.29470	0.05429	46.23660	0.04624	54.295	20.17	0.12	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	29.94620	0.02995	24.59540	0.02460	29.946	20.73	0.07	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			14.08550	14.08550	13.90540	13.90540		17.02	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			14.10380	14.10380	13.90710	13.90710		17.05	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			14.21380	14.21380	13.91710	13.91710		17.28	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	244.00100	0.24400	380.68710	0.38069	244.001	16.73	0.37	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	125.44440	0.12544	78.86770	0.07887	125.444	19.61	0.21	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.34210	14.34210	13.92880	13.92880		17.67	0.00	1,073,205,000.90	74,829	542,548.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.03900	0.00004	0.23290	0.00023	0.039	21.97	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	1.70560	0.00171	5.10480	0.00510	1.706	19.00	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	7.43150	0.00743	16.97010	0.01697	7.431	16.80	0.02	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	8.05140	0.00805	18.16740	0.01817	8.051	16.67	0.02	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	14.36840	0.01437	40.34710	0.04035	14.368	15.80	0.04	319,701.51	612	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	17.52840	0.01753	52.50530	0.05251	17.528	15.50	0.05	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	18.67310	0.01867	55.24490	0.05524	18.673	15.51	0.05	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	23.94840	0.02395	67.31960	0.06732	23.948	15.58	0.06	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	27.81360	0.02781	75.82310	0.07582	27.814	15.62	0.07	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	34.04450	0.03404	89.05070	0.08905	34.044	15.67	0.08	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	37.03000	0.03703	95.21300	0.09521	37.030	15.70	0.08	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	48.48840	0.04849	118.02130	0.11802	48.488	15.78	0.11	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	59.48070	0.05948	140.18380	0.14018	59.481	15.85	0.12	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	64.05810	0.06406	149.16630	0.14917	64.058	15.87	0.13	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	81.24300	0.08124	181.82680	0.18183	81.243	15.95	0.16	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	88.99420	0.08899	196.08100	0.19608	88.994	15.99	0.17	0.00	0	17,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	99.42570	0.09943	214.86330	0.21486	99.426	16.03	0.19	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	110.71620	0.11072	234.72770	0.23473	110.716	16.07	0.20	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	115.48050	0.11548	242.97570	0.24298	115.480	16.09	0.21	3,542,237.40	1,224	6,432.00

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	13.68	Put	131.40150	0.13140		268.75880	0.26876	131.401	16.18	0.23	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	137.27670	0.13728		277.70130	0.27770	137.277	16.22	0.24	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	143.31940	0.14332		286.81390	0.28681	143.319	16.27	0.24	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	152.69750	0.15270		300.80530	0.30081	152.698	16.33	0.25	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	165.79630	0.16580		320.05950	0.32006	165.796	16.42	0.27	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	176.06840	0.17607		334.94890	0.33495	176.068	16.49	0.28	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	186.72670	0.18673		350.21590	0.35022	186.727	16.56	0.29	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	190.36620	0.19037		355.38880	0.35539	190.366	16.58	0.30	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	205.35300	0.20535		376.49920	0.37650	205.353	16.67	0.31	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	617.15750	0.61716		382.60910	0.38261	617.158	16.78	0.67	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	587.93880	0.58794		362.02710	0.36203	587.939	16.89	0.65	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	245.83880	0.24584		433.22710	0.43323	245.839	16.89	0.35	0.00	0	35,606.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	263.23550	0.26324		457.47300	0.45747	263.235	16.98	0.37	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	481.68600	0.48169		289.24380	0.28924	481.686	17.34	0.57	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	457.71590	0.45772		273.27730	0.27328	457.716	17.45	0.55	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	381.72010	0.38172		615.29710	0.61530	381.720	17.51	0.46	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	392.65270	0.39265		629.33720	0.62934	392.653	17.56	0.47	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	434.75270	0.43475		258.13720	0.25814	434.753	17.56	0.53	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	420.67210	0.42067		664.99060	0.66499	420.672	17.67	0.49	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	473.86770	0.47387		731.05980	0.73106	473.868	17.89	0.52	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	479.96470	0.47996		738.54660	0.73855	479.965	17.91	0.53	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	368.19810	0.36820		214.85920	0.21486	368.198	17.93	0.47	4,001,370.43	612	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	360.57320	0.36057		209.96670	0.20997	360.573	17.98	0.46	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	353.08880	0.35309		205.18260	0.20518	353.089	18.03	0.46	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	510.98880	0.51099		776.38260	0.77638	510.989	18.03	0.54	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	530.02980	0.53003		799.40710	0.79941	530.030	18.10	0.55	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	549.37990	0.54938		822.66200	0.82266	549.380	18.17	0.57	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	609.24090	0.60924		893.75930	0.89376	609.241	18.39	0.60	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	671.67640	0.67168		966.38400	0.96638	671.676	18.61	0.63	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	256.74790	0.25675		144.56780	0.14457	256.748	18.75	0.36	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	721.91060	0.72191	1,024.06800	1.02407	721.911	18.77	0.65	0.00	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	729.19910	0.72920	1,032.38970	1.03239	729.199	18.80	0.65	0.00	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	736.51770	0.73652	1,040.73110	1.04073	736.518	18.82	0.65	0.00	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	743.86390	0.74386	1,049.09180	1.04909	743.864	18.85	0.66	0.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	207.06320	0.20706	114.13920	0.11414	207.063	19.23	0.30	0.00	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	896.22390	0.89622	1,220.07580	1.22008	896.224	19.32	0.71	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	943.50980	0.94351	1,272.64000	1.27264	943.510	19.45	0.73	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	959.43190	0.95943	1,290.27840	1.29028	959.432	19.50	0.73	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	967.42470	0.96742	1,299.11880	1.29912	967.425	19.52	0.73	0.00	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	171.71150	0.17171	93.41810	0.09342	171.712	19.60	0.26	0.00	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,015.83130	1.01583	1,352.44810	1.35245	1,015.831	19.64	0.75	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,023.97100	1.02397	1,361.38270	1.36138	1,023.971	19.66	0.75	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	162.41070	0.16241	88.09020	0.08809	162.411	19.71	0.24	0.00	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	157.07020	0.15707	85.04520	0.08505	157.070	19.77	0.24	0.00	0.00	0	1,500.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,123.17350	1.12317	1,469.55770	1.46956	1,123.174	19.92	0.78	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	132.86560	0.13287	71.09400	0.07109	132.866	20.08	0.21	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	125.65450	0.12565	66.79870	0.06680	125.655	20.19	0.20	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	124.25980	0.12426	65.97050	0.06597	124.260	20.21	0.20	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	118.83700	0.11884	62.76140	0.06276	118.837	20.29	0.19	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	113.65330	0.11365	59.70870	0.05971	113.653	20.38	0.18	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	99.44020	0.09944	51.41810	0.05142	99.440	20.63	0.16	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	83.97690	0.08398	42.67160	0.04267	83.977	20.93	0.14	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	81.72340	0.08172	41.62600	0.04163	81.723	20.94	0.14	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	75.28130	0.07528	38.64290	0.03864	75.281	20.97	0.13	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	64.63610	0.06464	33.73290	0.03373	64.636	21.02	0.11	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	53.81080	0.05381	28.74990	0.02875	53.811	21.09	0.10	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	50.10500	0.05011	27.04240	0.02704	50.105	21.11	0.09	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	42.13630	0.04214	23.36290	0.02336	42.136	21.17	0.08	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	37.48630	0.03749	21.20430	0.02120	37.486	21.21	0.07	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	27.84780	0.02785	16.67660	0.01668	27.848	21.31	0.05	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	27.02230	0.02702	16.28390	0.01628	27.022	21.32	0.05	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	15.55360	0.01555	10.49170	0.01049	15.554	21.49	0.03	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	15.31250	0.01531	10.36220	0.01036	15.313	21.50	0.03	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	14.15930	0.01416	9.74010	0.00974	14.159	21.52	0.03	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	12.88350	0.01288	9.04430	0.00904	12.883	21.55	0.03	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	12.68170	0.01268	8.93340	0.00893	12.682	21.56	0.03	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	12.48300	0.01248	8.82420	0.00882	12.483	21.56	0.03	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	10.49160	0.01049	7.52330	0.00752	10.492	21.73	0.02	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	10.13600	0.01014	6.90790	0.00691	10.136	22.02	0.02	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	9.25020	0.00925	5.42490	0.00542	9.250	22.83	0.02	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	7.67120	0.00767	3.01180	0.00301	7.671	24.87	0.02	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	6.84880	0.00685	1.66130	0.00166	6.849	26.50	0.01	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.22340	14.22340	13.94420	13.94420		17.36	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	264.54270	0.26454	387.98220	0.38798	264.543	16.74	0.36	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	319.01120	0.31901	454.91870	0.45492	319.011	16.97	0.40	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.19710	14.19710	13.94760	13.94760		17.40	0.00	2,783,000.00	200	4,591.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	48.12260	0.04812	84.92790	0.08493	48.123	15.73	0.10	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	442.20710	0.44221	585.60250	0.58560	442.207	17.40	0.49	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	471.46290	0.47146	619.00010	0.61900	471.463	17.52	0.50	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	276.86090	0.27686	205.12370	0.20512	276.861	18.51	0.36	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	127.93920	0.12794	92.67510	0.09268	127.939	20.14	0.19	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	87.48930	0.08749	62.99310	0.06299	87.489	20.79	0.14	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.14440	14.14440	13.95450	13.95450		17.25	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.10480	14.10480	13.95960	13.95960		17.21	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	281.76650	0.28177	348.48130	0.34848	281.767	16.62	0.36	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	359.86300	0.35986	310.55150	0.31055	359.863	17.78	0.43	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			13.97300	13.97300	13.97670	13.97670		16.89	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			13.96260	13.96260	13.99600	13.99600		17.00	0.00	0.00	0	71.00

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		13.96970	13.96970		14.00300	14.00300		16.99	0.00	0.00	0	1,180.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	126.97510	0.12698	128.53200	0.12853	126.975	15.86	0.19	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	757.43250	0.75743	789.43150	0.78943	757.433	16.34	0.67	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	649.68710	0.64969	642.41030	0.64241	649.687	17.48	0.55	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	682.32280	0.68232	674.55900	0.67456	682.323	17.58	0.57	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	243.48790	0.24349	263.12600	0.26313	243.488	18.74	0.29	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	127.08650	0.12709	140.31760	0.14032	127.086	20.20	0.17	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	94.41120	0.09441	105.18630	0.10519	94.411	20.79	0.13	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.02480	14.02480	14.05730	14.05730		17.22	0.00	0.00	0	475.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	165.70480	0.16570	167.27820	0.16728	165.705	16.03	0.20	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	695.36690	0.69537	689.48900	0.68949	695.367	17.58	0.52	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	727.05280	0.72705	720.76890	0.72077	727.053	17.66	0.54	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	291.45600	0.29146	311.16080	0.31116	291.456	19.04	0.30	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	167.62480	0.16762	181.86150	0.18186	167.625	20.35	0.19	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	129.81120	0.12981	141.74530	0.14175	129.811	20.89	0.15	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.03010	14.03010	14.06260	14.06260		17.27	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.03190	14.03190	14.06430	14.06430		17.29	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.04960	14.04960	14.08180	14.08180		17.35	0.00	561,984.00	40	112,232.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	5.63440	0.00563	5.32560	0.00533	5.634	18.67	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	60.96140	0.06096	61.74900	0.06175	60.961	16.09	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	125.08720	0.12509	126.96780	0.12697	125.087	15.94	0.16	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	177.10350	0.17710	178.75620	0.17876	177.103	16.09	0.21	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	182.23820	0.18224	183.85980	0.18386	182.238	16.11	0.21	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	251.97630	0.25198	253.02670	0.25303	251.976	16.27	0.27	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	255.21410	0.25521	256.23430	0.25623	255.214	16.27	0.27	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	503.40030	0.50340	500.77560	0.50078	503.400	17.03	0.42	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	529.49450	0.52949	526.60500	0.52660	529.494	17.10	0.43	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	653.32440	0.65332	682.07590	0.68208	653.324	17.25	0.54	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	594.89010	0.59489	591.32550	0.59133	594.890	17.28	0.47	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	634.97920	0.63498	630.81580	0.63082	634.979	17.38	0.48	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	713.61760	0.71362	708.25980	0.70826	713.618	17.60	0.52	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	744.97430	0.74497	739.23750	0.73924	744.974	17.69	0.53	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	485.54130	0.48554	510.70800	0.51071	485.541	17.98	0.43	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	435.76140	0.43576	459.68960	0.45969	435.761	18.25	0.40	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	1,001.68020	1.00168	993.01750	0.99302	1,001.680	18.34	0.61	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	1,016.02700	1.01603	1,007.20590	1.00721	1,016.027	18.37	0.62	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	370.81730	0.37082	392.69760	0.39270	370.817	18.67	0.35	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	308.23590	0.30824	327.81130	0.32781	308.236	19.17	0.30	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	267.10940	0.26711	284.97490	0.28497	267.109	19.57	0.27	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	237.43830	0.23744	254.51250	0.25451	237.438	19.87	0.24	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	218.81580	0.21882	235.02920	0.23503	218.816	20.05	0.22	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	215.86300	0.21586	231.93820	0.23194	215.863	20.07	0.22	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	193.72130	0.19372	208.70540	0.20871	193.721	20.30	0.20	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	182.34320	0.18234	196.73950	0.19674	182.343	20.43	0.19	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	178.71340	0.17871	192.91800	0.19292	178.713	20.47	0.19	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	169.40560	0.16941	183.10780	0.18311	169.406	20.59	0.18	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	159.55880	0.15956	172.71440	0.17271	159.559	20.72	0.17	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	60.20380	0.06020	66.01390	0.06601	60.204	24.26	0.07	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.06030	14.06030	14.09230	14.09230		17.34	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	1,071.56560	1.07157	1,062.61820	1.06262	1,071.566	18.46	0.63	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	88.46340	0.08846	96.21010	0.09621	88.463	22.54	0.10	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.07450	14.07450	14.10640	14.10640		17.37	0.00	0.00	0	105.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	197.53250	0.19753	199.21460	0.19921	197.533	16.15	0.22	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	730.21220	0.73021	725.45000	0.72545	730.212	17.62	0.51	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	761.22760	0.76123	756.12020	0.75612	761.228	17.70	0.52	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	327.67040	0.32767	347.32180	0.34732	327.670	19.25	0.30	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	199.49240	0.19949	214.28820	0.21429	199.492	20.44	0.20	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	159.28480	0.15928	171.97930	0.17198	159.285	20.94	0.16	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.07980	14.07980	14.11160	14.11160		17.42	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.08330	14.08330	14.11510	14.11510		17.44	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	350.94510	0.35095	351.07620	0.35108	350.945	16.51	0.32	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	155.34870	0.15535	167.76350	0.16776	155.349	21.06	0.16	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.13390	14.13390	14.16480	14.16480		17.57	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	230.20340	0.23020	231.17840	0.23118	230.203	16.23	0.22	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	765.67600	0.76568	761.58310	0.76158	765.676	17.65	0.49	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	796.13700	0.79614	791.71770	0.79172	796.137	17.72	0.50	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	370.60900	0.37061	389.74440	0.38974	370.609	19.46	0.31	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	238.00340	0.23800	252.76930	0.25277	238.003	20.57	0.21	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	195.46860	0.19547	208.57060	0.20857	195.469	21.03	0.18	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.13570	14.13570	14.16660	14.16660		17.58	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.15770	14.15770	14.18810	14.18810		17.58	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	954.21900	0.95422	948.19570	0.94820	954.219	18.08	0.54	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	234.94290	0.23494	248.93180	0.24893	234.943	20.79	0.20	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.18900	14.18900	14.21850	14.21850		17.68	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	256.23310	0.25623	256.80380	0.25680	256.233	16.27	0.23	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	794.55740	0.79456	790.27230	0.79027	794.557	17.68	0.47	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	824.60000	0.82460	820.02890	0.82003	824.600	17.76	0.48	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	402.71180	0.40271	420.25200	0.42025	402.712	19.70	0.31	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	268.74920	0.26875	282.65010	0.28265	268.749	20.74	0.22	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	224.67080	0.22467	237.14160	0.23714	224.671	21.21	0.19	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.19450	14.19450	14.22390	14.22390		17.65	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.19810	14.19810	14.22740	14.22740		17.67	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.20000	14.20000	14.22920	14.22920		17.67	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	92.92720	0.09293	101.69940	0.10170	92.927	24.29	0.08	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.22020	14.22020	14.24890	14.24890		17.67	0.00	142,202.00	10	14,285.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	9.23860	0.00924	9.37090	0.00937	9.239	15.96	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	140.50770	0.14051	138.55250	0.13855	140.508	15.67	0.14	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	350.69870	0.35070	350.90530	0.35091	350.699	16.46	0.28	0.00	0	3,900.00

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	13.91	Put	645.20650	0.64521	641.87010	0.64187	645.207	17.25	0.41	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	677.50390	0.67750	673.92530	0.67393	677.504	17.34	0.42	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	744.39720	0.74440	740.31970	0.74032	744.397	17.51	0.45	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	814.25780	0.81426	809.67960	0.80968	814.258	17.69	0.47	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	886.85260	0.88685	881.76450	0.88176	886.853	17.86	0.49	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,627.74350	1.62774	1,617.12730	1.61713	1,627.744	19.41	0.66	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,770.37750	1.77038	1,758.85760	1.75886	1,770.378	19.69	0.68	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	371.16060	0.37116	387.88010	0.38788	371.161	20.09	0.28	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	202.68420	0.20268	212.37130	0.21237	202.684	21.90	0.16	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	177.34810	0.17735	185.94540	0.18595	177.348	22.68	0.14	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	166.32440	0.16632	174.42680	0.17443	166.324	23.07	0.13	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	162.42500	0.16242	170.35380	0.17035	162.425	23.22	0.13	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	146.70500	0.14671	153.89930	0.15390	146.705	23.90	0.12	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	139.01000	0.13901	146.70040	0.14670	139.010	24.20	0.11	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	127.06750	0.12707	137.55770	0.13756	127.068	24.20	0.10	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	85.62150	0.08562	93.64160	0.09364	85.621	24.20	0.07	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.24590	14.24590	14.27400	14.27400		17.74	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	280.08010	0.28008	280.38520	0.28039	280.080	16.28	0.23	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	819.40730	0.81941	815.14780	0.81515	819.407	17.67	0.46	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	849.18420	0.84918	844.68570	0.84469	849.184	17.74	0.47	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	436.59150	0.43659	452.97290	0.45297	436.592	19.83	0.31	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	300.79140	0.30079	314.06380	0.31406	300.791	20.84	0.23	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	253.72500	0.25372	265.71060	0.26571	253.725	21.31	0.19	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.24950	14.24950	14.27760	14.27760		17.76	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.30250	14.30250	14.33020	14.33020		17.84	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	303.92410	0.30392	303.92170	0.30392	303.924	16.33	0.23	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	843.87970	0.84388	838.72910	0.83873	843.880	17.69	0.45	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	873.42340	0.87342	868.05680	0.86806	873.423	17.77	0.46	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	463.14840	0.46315	479.22940	0.47923	463.148	20.01	0.31	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	328.71120	0.32871	341.42680	0.34143	328.711	21.00	0.23	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	281.88080	0.28188	293.24410	0.29324	281.881	21.47	0.20	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.35500	14.35500	14.38340	14.38340		17.91	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	324.53450	0.32453	324.00140	0.32400	324.535	16.37	0.23	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	864.16670	0.86417	858.22440	0.85822	864.167	17.69	0.44	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	893.50680	0.89351	887.34880	0.88735	893.507	17.77	0.45	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	489.34100	0.48934	504.83350	0.50483	489.341	20.13	0.31	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	355.35820	0.35536	367.52190	0.36752	355.358	21.11	0.24	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	309.76810	0.30977	319.42250	0.31942	309.768	21.60	0.21	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.36050	14.36050	14.38890	14.38890		17.89	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.36410	14.36410	14.39250	14.39250		17.90	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.38040	14.38040	14.40900	14.40900		17.97	0.00	67,084,566.00	4,665	10,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	63.85550	0.06386	64.90680	0.06491	63.856	14.18	0.07	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	587.54260	0.58754	584.13880	0.58414	587.543	16.94	0.35	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	798.73580	0.79874	793.66020	0.79366	798.736	17.50	0.42	0.00	0	1,351.00

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	16.85	Call	380.72180	0.38072	393.75410	0.39375	380.722	21.03	0.25	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	317.60590	0.31761	329.32370	0.32932	317.606	21.68	0.21	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	126.06480	0.12606	132.38910	0.13239	126.065	23.86	0.09	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.41300	14.41300	14.44210	14.44210		17.95	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	345.09520	0.34510	343.11610	0.34312	345.095	16.40	0.23	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	883.41770	0.88342	876.78150	0.87678	883.418	17.67	0.43	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	912.54310	0.91254	905.68460	0.90568	912.543	17.74	0.44	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	515.05890	0.51506	530.41540	0.53042	515.059	20.23	0.31	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	383.34860	0.38335	395.79330	0.39579	383.349	21.20	0.24	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	339.34760	0.33935	349.66200	0.34966	339.348	21.71	0.21	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.41670	14.41670	14.44570	14.44570		17.96	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.47110	14.47110	14.50090	14.50090		18.06	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.53140	14.53140	14.56170	14.56170		18.23	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.55860	14.55860	14.58920	14.58920		18.25	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	100.04690	0.10005	101.83050	0.10183	100.047	14.61	0.09	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	824.62880	0.82463	817.78930	0.81779	824.629	17.52	0.38	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	434.99610	0.43500	445.52150	0.44552	434.996	22.02	0.24	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.59160	14.59160	14.62260	14.62260		18.35	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.64420	14.64420	14.67560	14.67560		18.43	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.71030	14.71030	14.74240	14.74240		18.51	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.72970	14.72970	14.76200	14.76200		18.58	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.81920	14.81920	14.85230	14.85230		18.65	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.91250	14.91250	14.94660	14.94660		18.75	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.34210	14.34210	13.92880	13.92880		17.67	0.00	1,003,947.00	70	422.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.04960	14.04960	14.08180	14.08180		17.35	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.22020	14.22020	14.24890	14.24890		17.67	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.38040	14.38040	14.40900	14.40900		17.97	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.55860	14.55860	14.58920	14.58920		18.25	0.00	0.00	0	0.00
£ / R	On 21/01/2019	Any day expiry			17.73530	17.73530	17.78030	17.78030		15.80	0.00	0.00	0	4,112.00
£ / R	On 31/01/2019	Any day expiry			17.77320	17.77320	17.80970	17.80970		16.01	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			18.02980	18.02980	17.89720	17.89720		16.19	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.47110	18.47110	17.95210	17.95210		16.55	0.00	8,496,706.00	460	395,576.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	282.81230	0.28281	507.48320	0.50748	282.812	16.09	0.34	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	310.74860	0.31075	168.67100	0.16867	310.749	17.34	0.36	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	978.36450	0.97836	1,375.90430	1.37590	978.364	17.61	0.69	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	114.80390	0.11480	57.30960	0.05731	114.804	18.63	0.16	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	95.20280	0.09520	46.82810	0.04683	95.203	18.85	0.14	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	26.58320	0.02658	11.48210	0.01148	26.583	20.55	0.04	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			18.29470	18.29470	17.98630	17.98630		16.29	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			18.02160	18.02160	18.03930	18.03930		15.90	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			18.01780	18.01780	18.07380	18.07380		15.96	0.00	0.00	0	120.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.17220	18.17220	18.22710	18.22710		16.10	0.00	0.00	0	5,764.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 16/09/2019	Foreign Exchange Future			18.47310		18.47310		18.52460	18.52460		16.35	0.00	33,177,687.60	1,796	14,864.00
£ / R	On 13/12/2019	Foreign Exchange Future			18.75200		18.75200		18.80500	18.80500		16.56	0.00	0.00	0	247.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.06140		19.06140		19.11630	19.11630		17.23	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13283		0.13283		0.12939	0.12939		22.29	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13108		0.13108		0.13178	0.13178		22.45	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13372		0.13372		0.13439	0.13439		22.25	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13623		0.13623		0.13691	0.13691		22.15	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13910		0.13910		0.13981	0.13981		22.08	0.00	0.00	0	0.00
€ / R	On 21/01/2019	Any day expiry			15.81760		15.81760		15.86950	15.86950		13.31	0.00	0.00	0	4,830.00
€ / R	On 28/02/2019	Any day expiry			16.10120		16.10120		15.99470	15.99470		15.31	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.50540		16.50540		16.05370	16.05370		16.14	0.00	8,335,227.00	505	135,811.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	707.29600		0.70730		435.01620	0.43502	707.296	15.18	0.70	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			16.24710		16.24710		16.04460	16.04460		15.68	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			16.12100		16.12100		16.14960	16.14960		15.38	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			16.12410		16.12410		16.18690	16.18690		15.49	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.29180		16.29180		16.35400	16.35400		15.93	0.00	7,135,808.40	438	24,528.00
€ / R	On 14/08/2019	Any day expiry			16.50700		16.50700		16.56800	16.56800		16.26	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,134.80360		1.13480		1,104.84830	1.10485	1,134.804	16.93	0.57	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	178.74060		0.17874		190.63860	0.19064	178.741	20.27	0.15	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.62420		16.62420		16.68370	16.68370		16.38	0.00	0.00	0	9,579.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	371.30130		0.37130		389.43720	0.38944	371.301	18.92	0.26	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.93750		16.93750		16.99760	16.99760		16.73	0.00	0.00	0	277.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	72.15390		0.07215		69.07510	0.06908	72.154	15.17	0.06	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	647.41700		0.64742		626.13710	0.62614	647.417	15.77	0.35	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	325.65620		0.32566		334.84720	0.33485	325.656	21.10	0.19	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.24580		17.24580		17.30770	17.30770		17.03	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.85000		96.85000		96.86000	96.86000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			614.44100		614.44100		613.56000	613.56000			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			625.15500		625.15500		624.25900	624.25900			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			637.33300		637.33300		636.42100	636.42100			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			709.25900		709.25900		709.23000	709.23000			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			721.62500		721.62500		721.59800	721.59800			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			735.68400		735.68400		735.65600	735.65600			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			643.07300		643.07300		643.33000	643.33000			0.00	0.00	0	905.00
ALBI	On 02/05/2019	Index Future			654.28600		654.28600		654.54800	654.54800			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			667.03200		667.03200		667.30100	667.30100			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.34800		10.34800		10.03290	10.03290		13.94	0.00	124,176.00	12	7,365.00

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 14/06/2019	Foreign Exchange Future			10.14960		10.14960		10.15610	10.15610		13.44	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.28740		10.28740		10.29110	10.29110		13.50	0.00	0.00	0	650.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.41680		10.41680		10.42150	10.42150		13.48	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	340.58610		0.34059		345.49280	0.34549	340.586	14.41	0.37	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.56150		10.56150		10.56730	10.56730		14.06	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.85170		10.85170		10.51240	10.51240		14.81	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.65080		10.65080		10.64890	10.64890		14.35	0.00	0.00	0	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.79880		10.79880		10.79520	10.79520		14.59	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.81520		10.81520		10.81160	10.81160		14.59	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			10.95350		10.95350		10.94970	10.94970		15.11	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			35.80000		35.80000		43.43000	43.43000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.63030		14.63030		14.27380	14.27380		16.47	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.45450		14.45450		14.55470	14.55470		16.47	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.76520		14.76520		14.86380	14.86380		17.31	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.05890		15.05890		15.15880	15.15880		17.87	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.34190		15.34190		15.44470	15.44470		18.19	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.11900		2.11900		2.05740	2.05740		15.29	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.07510		2.07510		2.07940	2.07940		15.35	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.22850		2.22850		2.16710	2.16710		15.84	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.20070		2.20070		2.20860	2.20860		14.94	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.24590		2.24590		2.25360	2.25360		15.29	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.28490		2.28490		2.29260	2.29260		15.53	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.41670		2.41670		2.42570	2.42570		16.45	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			10.92569		78.38348		10.92187	78.40591			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future			11.02108		75.95932		11.01711	75.98229			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future			11.11919		77.43960		11.11506	77.46313			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

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
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	11.17416		80.53040		11.16018	80.62396			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.27001		77.67434		11.25555	77.76965			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.36684		79.18832		11.35186	79.28560			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	636.63900		636.63900		636.88100	636.88100			0.00	6,366,390.00	1	450.00
GOVI	On 02/05/2019	GOVI	647.73900		647.73900		647.98700	647.98700			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	660.35800		660.35800		660.61100	660.61100			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.83220	1.83220		1.77960	1.77960			17.99	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.79840	1.79840		1.80280	1.80280			17.32	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	133.35557		133.35557		133.35201	133.35201			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	135.71169		135.71169		135.70837	135.70837			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	138.34155		138.34155		138.33835	138.33835			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	101.47643		101.47643		101.24363	101.24363			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	102.19633		102.19633		101.95962	101.95962			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	104.21196		104.21196		103.97074	103.97074			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	103.91794		103.91794		103.85235	103.85235			0.00	0.00	0	5,890.00
I2033	On 02/05/2019	Bond Future	104.60866		104.60866		104.54206	104.54206			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	106.67181		106.67181		106.60409	106.60409			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	121.66053		121.66053		121.65671	121.65671			0.00	0.00	0	10,476.00
I2038	On 02/05/2019	Bond Future	123.81000		123.81000		123.80636	123.80636			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	126.19940		126.19940		126.19577	126.19577			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	115.19552		115.19552		115.19165	115.19165			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future	115.54498		115.54498		115.54109	115.54109			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	117.82385		117.82385		117.82009	117.82009			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	118.94746		118.94746		118.94327	118.94327			0.00	0.00	0	10,646.00
I2050	On 02/05/2019	Bond Future	121.04892		121.04892		121.04495	121.04495			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	121.61798		121.61798		121.61400	121.61400			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

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 07/02/2019		Index Future	255.67700	255.67700		255.57400	255.57400			0.00	0.00	0	518.00
IGOV	On 02/05/2019		Index Future	260.19300	260.19300		260.08800	260.08800			0.00	0.00	0	215.00
IGOV	On 01/08/2019		Index Future	265.32400	265.32400		265.21800	265.21800			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	0.13970	0.13970		0.13570	0.13570			0.00	0.00	0	0.00
KES / R	On 14/06/2019		Foreign Exchange Future	0.13510	0.13510		0.13520	0.13520			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019		Foreign Exchange Future	0.13430	0.13430		0.13490	0.13490			0.00	0.00	0	0.00
KES / R	On 13/12/2019		Foreign Exchange Future	0.13390	0.13390		0.13430	0.13430			0.00	0.00	0	0.00
KES / R	On 16/03/2020		Foreign Exchange Future	0.13370	0.13370		0.13380	0.13380			0.00	0.00	0	0.00
NOK/R	On 18/03/2019		Foreign Exchange Future	1.69500	1.69500		1.64310	1.64310		14.74	0.00	0.00	0	0.00
NOK/R	On 14/06/2019		Foreign Exchange Future	1.66640	1.66640		1.66710	1.66710		13.93	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019		Foreign Exchange Future	9.81110	9.81110		9.51690	9.51690		14.02	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019		Foreign Exchange Future	9.62480	9.62480		9.63510	9.63510		13.52	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019		Foreign Exchange Future	9.75720	9.75720		9.76540	9.76540		13.97	0.00	0.00	0	213.00
NZ\$ / R	On 13/12/2019		Foreign Exchange Future	9.88130	9.88130		9.89000	9.89000		14.31	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020		Foreign Exchange Future	10.38400	10.38400		10.39760	10.39760		15.44	0.00	0.00	0	0.00
PULA / R	On 18/03/2019		Foreign Exchange Future	1.36040	1.36040		1.31760	1.31760			0.00	0.00	0	0.00
PULA / R	On 14/06/2019		Foreign Exchange Future	1.32220	1.32220		1.32150	1.32150			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019		Foreign Exchange Future	1.28790	1.28790		1.28880	1.28880			0.00	0.00	0	400.00
QUANTO £ / \$	On 14/06/2019		Foreign Exchange Future	1.29340	1.29340		1.29440	1.29440			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019		Foreign Exchange Future	1.29910	1.29910		1.30010	1.30010			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019		Foreign Exchange Future	1.30400	1.30400		1.30510	1.30510			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020		Foreign Exchange Future	1.30930	1.30930		1.31030	1.31030			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019		Foreign Exchange Future	1.15080	1.15080		1.15260	1.15260			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019		Foreign Exchange Future	1.15960	1.15960		1.16140	1.16140			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019		Foreign Exchange Future	1.16910	1.16910		1.17090	1.17090			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019		Foreign Exchange Future	1.17780	1.17780		1.17960	1.17960			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020		Foreign Exchange Future	1.18460	1.18460		1.18630	1.18630			0.00	0.00	0	0.00
R186	On 07/02/2019		Bond Future	8.81664	110.90308		8.81732	110.89906		6.82	0.00	0.00	0	85,900.00
R186	On 07/02/2019	8.30	Call	32.54000	0.03254		36.09000	0.03609	32.540	6.46	0.04	0.00	0	210.00
R186	On 07/02/2019	8.50	Call	150.33000	0.15033		159.32000	0.15932	150.330	6.64	0.16	0.00	0	1,000.00
R186	On 07/02/2019	8.77	Call	629.95000	0.62995		644.34000	0.64434	629.950	6.84	0.45	0.00	0	1,170.00
R186	On 07/02/2019	9.00	Put	353.80000	0.35380		369.35000	0.36935	353.800	7.03	0.29	0.00	0	7,500.00
R186	On 07/02/2019	9.10	Put	221.12000	0.22112		233.94000	0.23394	221.120	7.15	0.20	0.00	0	1,000.00
R186	On 07/02/2019	9.20	Call	2,372.88000	2.37288		2,378.75000	2.37875	2,372.880	7.28	0.87	0.00	0	3,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 07/02/2019	Bond Future	9.23	Call	2,526.07000		2.52607	2,531.09000	2.53109	2,526.070		7.32	0.89	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,733.67000		2.73367	2,737.62000	2.73762	2,733.670		7.37	0.91	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	3,319.89000		3.31989	3,321.24000	3.32124	3,319.890		7.51	0.95	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	23.97000		0.02397	27.25000	0.02725	23.970		7.66	0.03	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	1.28000		0.00128	1.62000	0.00162	1.280		7.95	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	1.07000		0.00107	1.36000	0.00136	1.070		7.95	0.00	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			8.86787	112.83720		8.86853	112.83339			6.76	0.00	0.00	0	3,050.00
R186	On 02/05/2019	Bond Future	8.50	Call	772.39000		0.77239	777.83000	0.77783	772.390		6.61	0.31	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,017.63000		1.01763	1,023.40000	1.02340	1,017.630		6.68	0.37	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,085.86000		1.08586	1,091.69000	1.09169	1,085.860		6.70	0.39	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,205.78000		1.20578	1,211.67000	1.21167	1,205.780		6.73	0.41	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,470.28000		1.47028	1,476.19000	1.47619	1,470.280		6.80	0.47	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,092.30000		2.09230	2,097.82000	2.09782	2,092.300		6.94	0.58	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,839.35000		2.83935	2,844.11000	2.84411	2,839.350		7.16	0.68	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,040.53000		3.04053	3,045.04000	3.04504	3,040.530		7.21	0.70	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,248.04000		3.24804	3,252.30000	3.25230	3,248.040		7.27	0.72	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	348.65000		0.34865	354.17000	0.35417	348.650		7.82	0.14	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	208.72000		0.20872	212.77000	0.21277	208.720		7.82	0.09	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	178.79000		0.17879	182.46000	0.18246	178.790		7.82	0.08	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	156.71000		0.15671	160.08000	0.16008	156.710		7.82	0.07	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.91463	109.73442		8.91530	109.73066			6.87	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	755.39000		0.75539	758.53000	0.75853	755.390		6.27	0.25	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,618.54000		2.61854	2,621.96000	2.62196	2,618.540		6.91	0.56	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	528.70000		0.52870	533.14000	0.53314	528.700		8.04	0.15	0.00	0	6,000.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			299.93449	299.93449		299.92764	299.92764				0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			305.23367	305.23367		305.22732	305.22732				0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.69482	303.69482		303.68867	303.68867				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			233.88588	233.88588		233.60758	233.60758				0.00	0.00	0	8,805.00
R202	On 02/05/2019	Bond Future			238.01812	238.01812		237.73523	237.73523				0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			238.69743	238.69743		238.40936	238.40936				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			8.00678	102.65388		8.05322	102.49706			3.00	0.00	0.00	0	62,388.00
R2023	On 02/05/2019	Bond Future			8.02845	100.51461		8.07805	100.35528			3.16	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.03405	102.47328		8.08760	102.31095			3.28	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

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			9.31252		91.35960		9.31321	91.35520		9.45	0.00	0.00	0	53,622.00
R2030	On 07/02/2019	Bond Future	8.90	Call	100.31000		0.10031		107.94000	0.10794	100.310	9.02	0.10	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	502.51000		0.50251		518.13000	0.51813	502.510	9.37	0.35	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,077.55000		2.07755		2,088.23000	2.08823	2,077.550	9.94	0.79	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,487.99000		2.48799		2,496.19000	2.49619	2,487.990	10.08	0.85	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	11.05000		0.01105		12.96000	0.01296	11.050	10.95	0.01	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future			9.36930		92.95302		9.36998	92.94876		9.42	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	717.62000		0.71762		723.45000	0.72345	717.620	9.04	0.27	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,018.04000		2.01804		2,024.75000	2.02475	2,018.040	9.58	0.53	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	490.16000		0.49016		497.19000	0.49719	490.160	10.83	0.17	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.42603		90.75912		9.42672	90.75488		9.54	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.52835		93.57759		9.52404	93.60736		10.29	0.00	0.00	0	42,475.00
R2032	On 02/05/2019	Bond Future			9.58509		91.05296		9.58062	91.08341		10.67	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.64006		92.82745		9.63541	92.85867		10.31	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.67388		97.59251		9.66454	97.66427		10.97	0.00	0.00	0	74,160.00
R2035	On 02/05/2019	Bond Future			9.72859		94.79457		9.71895	94.86774		11.42	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			9.78261		96.64178		9.77264	96.71650		11.05	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.73247		89.90842		9.72813	89.94202		12.07	0.00	0.00	0	64,737.00
R2037	On 02/05/2019	Bond Future			9.78930		91.47653		9.78480	91.51097		12.01	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			9.84708		89.00348		9.84242	89.03872		12.18	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			9.81245		93.12301		9.79802	93.24313		12.48	0.00	0.00	0	30,578.00
R2040	On 02/05/2019	Bond Future			9.86924		94.74715		9.85437	94.86958		12.43	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,557.58000		1.55758		1,614.88000	1.61488	1,557.580	12.21	0.37	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,201.50000		4.20150		4,295.05000	4.29505	4,201.500	13.21	0.67	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.92713		92.08755		9.91177	92.21254		12.63	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.83176		90.28278		9.81730	90.40535		13.10	0.00	0.00	0	37,872.00
R2044	On 02/05/2019	Bond Future			9.88624		91.85746		9.87136	91.98232		13.06	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			9.94172		89.26666		9.92636	89.39415		13.29	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			9.81199		93.82642		9.79754	93.95247		12.93	0.00	0.00	0	107,243.00
R2048	On 02/05/2019	Bond Future			9.86134		91.02626		9.84649	91.15460		13.53	0.00	0.00	0	6.00

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 01/08/2019	Bond Future			9.91014		92.80003		9.89484	92.93101		13.14	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			6.09171		101.57782		6.10422	101.56665		0.26	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future			5.57727		103.34934		5.59376	103.33818		0.24	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			4.21718		101.72106		4.24255	101.70981		0.17	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.08769		101.83551		7.10795	101.79625		0.97	0.00	0.00	0	17,335.00
R208	On 02/05/2019	Bond Future			7.01431		100.21066		7.03708	100.17092		1.09	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.87058		102.16351		6.89689	102.12313		1.16	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future			9.60091		74.40425		9.59650	74.43322		12.37	0.00	10,788,616.25	145	117,685.00
R209	On 07/02/2019	Bond Future	9.04	Call	37.40000		0.03740		43.14000	0.04314	37.400	11.53	0.04	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	742.08000		0.74208		774.57000	0.77457	742.080	12.44	0.44	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	73.44000		0.07344		78.64000	0.07864	73.440	13.83	0.06	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.65000		72.55296		9.64546	72.58249		12.90	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,108.86000		1.10886		1,127.70000	1.12770	1,108.860	12.24	0.35	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,137.65000		3.13765		3,166.00000	3.16600	3,137.650	13.20	0.66	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	488.95000		0.48895		490.64000	0.49064	488.950	14.39	0.16	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	345.39000		0.34539		347.30000	0.34730	345.390	14.89	0.12	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.69740		73.96687		9.69271	73.99709		12.55	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			187.39821		187.39821		187.24223	187.24223			0.00	0.00	0	2,448.00
R210	On 02/05/2019	Bond Future			188.15325		188.15325		187.99493	187.99493			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			191.86432		191.86432		191.70309	191.70309			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			156.03728		156.03728		156.03393	156.03393			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future			158.79418		158.79418		158.79101	158.79101			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 01/08/2019	Bond Future	161.85486		161.85486		161.85186	161.85186			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	9.41304		86.01542		9.40872	86.04249		9.97	0.00	0.00	0	31,062.00
R213	On 02/05/2019	Bond Future	9.46469		83.96624		9.46020	83.99400		10.39	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.51481		85.60245		9.51015	85.63084		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	9.79185		73.42474		9.77741	73.52325		13.30	0.00	0.00	0	29,281.00
R214	On 02/05/2019	Bond Future	9.84085		71.40949		9.82600	71.50993		13.87	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	9.88922		72.80100		9.87393	72.90352		13.45	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.61230		10.61230		10.30440	10.30440		14.98	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.41960		10.41960		10.44110	10.44110		14.47	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.54280		2.54280		2.45520	2.45520		20.72	0.00	0.00	0	25,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.38160		2.38160		2.36860	2.36860		20.97	0.00	0.00	0	0.00

Total for Derivatives : **1,540,796,277.53** **129,987** **7 960 728.00**

Grand Total: **1,540,796,277.53** **129,987** **7 960 728.00**