



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 14/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 18/03/2019	Foreign Exchange Future	14.49380	14.49380		14.41770	14.41770		13.05	0.00	724,762,469.00	50,005	624,045.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.00000	0.00000	0.00000	0.000	19.01	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	0.00000	0.00000	0.01520	0.00002	0.000	31.12	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	0.00010	0.00000	0.02220	0.00002	0.000	30.45	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	0.00020	0.00000	0.02270	0.00002	0.000	30.41	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	0.00400	0.00000	0.02620	0.00003	0.004	30.14	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	0.01100	0.00001	0.02760	0.00003	0.011	30.05	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	0.01340	0.00001	0.02790	0.00003	0.013	30.03	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	0.02850	0.00003	0.02920	0.00003	0.029	29.96	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	0.04510	0.00005	0.03810	0.00004	0.045	29.91	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	0.05240	0.00005	0.05570	0.00006	0.052	28.80	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	0.05590	0.00006	0.06560	0.00007	0.056	28.33	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	0.07050	0.00007	0.11430	0.00011	0.070	26.74	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	0.08590	0.00009	0.17930	0.00018	0.086	25.47	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	0.09290	0.00009	0.21260	0.00021	0.093	25.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	0.12210	0.00012	0.37730	0.00038	0.122	23.41	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	0.13720	0.00014	0.47570	0.00048	0.137	22.78	0.00	0.00	0	7,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	0.15970	0.00016	0.63680	0.00064	0.160	21.98	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	893.98740	0.89399	818.55400	0.81855	893.987	21.19	1.00	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	0.18740	0.00019	0.85400	0.00085	0.187	21.19	0.00	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	0.20020	0.00020	0.96070	0.00096	0.200	20.87	0.00	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	0.24630	0.00025	1.37010	0.00137	0.246	19.92	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	0.26480	0.00026	1.54270	0.00154	0.265	19.60	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	0.28510	0.00029	1.72830	0.00173	0.285	19.29	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	0.44080	0.00044	2.57870	0.00258	0.441	18.50	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	0.56170	0.00056	3.06480	0.00306	0.562	18.27	0.01	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	0.71550	0.00072	3.64470	0.00364	0.715	18.04	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	0.77550	0.00078	3.86180	0.00386	0.775	17.96	0.01	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	1.06990	0.00107	4.87020	0.00487	1.070	17.66	0.01	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	545.39670	0.54540	474.21370	0.47421	545.397	17.27	0.98	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	496.17620	0.49618	426.41510	0.42642	496.176	16.89	0.98	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	2.37620	0.00238	8.71510	0.00872	2.376	16.89	0.02	0.00	0	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	3.25720	0.00326	10.99850	0.01100	3.257	16.58	0.03	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	304.89380	0.30489	245.29550	0.24530	304.894	15.36	0.90	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	259.80290	0.25980	204.21550	0.20422	259.803	14.97	0.86	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	19.83830	0.01984	43.08210	0.04308	19.838	14.74	0.17	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	22.84030	0.02284	48.03940	0.04804	22.840	14.59	0.19	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	216.64030	0.21664	165.73940	0.16574	216.640	14.59	0.81	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	32.19750	0.03220	62.73740	0.06274	32.198	14.20	0.25	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	57.55230	0.05755	104.47460	0.10447	57.552	13.51	0.39	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	61.18460	0.06118	110.71800	0.11072	61.185	13.44	0.41	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	98.79920	0.09880	74.82190	0.07482	98.799	13.36	0.57	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	86.99320	0.08699	68.08870	0.06809	86.993	13.21	0.53	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	75.96840	0.07597	61.93480	0.06193	75.968	13.05	0.49	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	82.16840	0.08217	144.23480	0.14423	82.168	13.05	0.51	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	100.96870	0.10097	166.00210	0.16600	100.969	13.46	0.57	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	121.37330	0.12137	188.85100	0.18885	121.373	13.87	0.62	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	190.35520	0.19036	262.67180	0.26267	190.355	15.10	0.75	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	267.60870	0.26761	342.28000	0.34228	267.609	16.33	0.84	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	15.85930	0.01586	15.22270	0.01522	15.859	17.15	0.12	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	331.30120	0.33130	406.85770	0.40686	331.301	17.29	0.88	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	340.58410	0.34058	416.22480	0.41622	340.584	17.42	0.89	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	349.90540	0.34991	425.62190	0.42562	349.905	17.56	0.89	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	359.26260	0.35926	435.04810	0.43505	359.263	17.70	0.90	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	6.34110	0.00634	6.49610	0.00650	6.341	19.88	0.05	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	551.56630	0.55157	627.84060	0.62784	551.566	20.43	0.96	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	610.42100	0.61042	686.69640	0.68670	610.421	21.25	0.97	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	630.10690	0.63011	706.37810	0.70638	630.107	21.52	0.97	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	639.96060	0.63996	716.22910	0.71623	639.961	21.66	0.97	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	3.23910	0.00324	3.34700	0.00335	3.239	22.20	0.03	0.00	0	720.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	699.21190	0.69921	775.37040	0.77537	699.212	22.48	0.98	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	709.10580	0.70911	785.24140	0.78524	709.106	22.61	0.98	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	2.63480	0.00263	2.70060	0.00270	2.635	22.79	0.02	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	2.27560	0.00228	2.37880	0.00238	2.276	23.06	0.02	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	827.82440	0.82782	904.07900	0.90408	827.824	23.68	0.99	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	1.11510	0.00112	1.28880	0.00129	1.115	24.38	0.01	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	0.88610	0.00089	1.05940	0.00106	0.886	24.83	0.01	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	0.84670	0.00085	1.01920	0.00102	0.847	24.91	0.01	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	0.70710	0.00071	0.87450	0.00087	0.707	25.27	0.01	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	0.59200	0.00059	0.75240	0.00075	0.592	25.62	0.00	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	0.35340	0.00035	0.48710	0.00049	0.353	26.68	0.00	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	0.19220	0.00019	0.29270	0.00029	0.192	28.01	0.00	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	0.17780	0.00018	0.27420	0.00027	0.178	28.19	0.00	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	0.14120	0.00014	0.23330	0.00023	0.141	28.72	0.00	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	0.10330	0.00010	0.18130	0.00018	0.103	29.91	0.00	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	0.08390	0.00008	0.13820	0.00014	0.084	31.63	0.00	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	0.07800	0.00008	0.12530	0.00013	0.078	32.30	0.00	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	0.06660	0.00007	0.10060	0.00010	0.067	33.89	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	0.06060	0.00006	0.08790	0.00009	0.061	34.95	0.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	0.04950	0.00005	0.06480	0.00006	0.050	37.60	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	0.04860	0.00005	0.06300	0.00006	0.049	37.86	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	0.03760	0.00004	0.04080	0.00004	0.038	42.63	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	0.03740	0.00004	0.04040	0.00004	0.037	42.77	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	0.03640	0.00004	0.03840	0.00004	0.036	43.43	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	0.03530	0.00004	0.03630	0.00004	0.035	44.22	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	0.03510	0.00004	0.03590	0.00004	0.035	44.36	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	0.03500	0.00004	0.03560	0.00004	0.035	44.49	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	0.03310	0.00003	0.03170	0.00003	0.033	46.21	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	0.03220	0.00003	0.03000	0.00003	0.032	47.14	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	0.04450	0.00004	0.06020	0.00006	0.045	51.04	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.17320	0.00017	0.21660	0.00022	0.173	63.90	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.37430	0.00037	0.45190	0.00045	0.374	74.20	0.00	0.00	0	7,100.00
\$ / R	On 19/03/2019	Any day expiry			14.49560	14.49560	14.41940	14.41940		13.54	0.00	130,481,100.00	9,000	13,500.00
\$ / R	On 19/03/2019	Any day expiry	14.13	Call	377.65140	0.37765	313.88000	0.31388	377.651	16.52	0.91	0.00	0	50,000.00
\$ / R	On 20/03/2019	Any day expiry			14.49730	14.49730	14.42100	14.42100		13.84	0.00	0.00	0	0.00
\$ / R	On 20/03/2019	Any day expiry	14.20	Put	25.09360	0.02509	39.75000	0.03975	25.094	16.23	0.16	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry			14.50070	14.50070	14.42430	14.42430		14.03	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	704.65960	0.70466	631.64820	0.63165	704.660	17.52	0.97	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Put	32.43130	0.03243	52.26970	0.05227	32.431	15.53	0.18	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Call	333.13130	0.33313	276.56970	0.27657	333.131	15.53	0.82	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.53	Put	137.14890	0.13715	195.99890	0.19600	137.149	14.22	0.53	0.00	0	30,000.00
\$ / R	On 25/03/2019	Any day expiry			14.50590	14.50590	14.42930	14.42930		13.62	0.00	58,026,400.00	4,000	18,000.00
\$ / R	On 25/03/2019	Any day expiry	14.37	Put	83.05470	0.08305	123.29490	0.12329	83.055	14.07	0.35	0.00	0	20,000.00
\$ / R	On 25/03/2019	Any day expiry	14.37	Call	218.95470	0.21895	182.59490	0.18259	218.955	14.07	0.65	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 27/03/2019	Any day expiry			14.50940	14.50940		14.43270	14.43270		13.89	0.00	108,113,187.00	7,462	0.00
\$ / R	13.88	Put	On 27/03/2019	Any day expiry	10.42830	0.01043	17.88360	0.01788	10.428	15.10	0.06	0.00	0	32,000.00			
\$ / R	14.00	Put	On 27/03/2019	Any day expiry	19.25540	0.01926	32.18810	0.03219	19.255	14.87	0.10	0.00	0	65,000.00			
\$ / R			On 28/03/2019	Any day expiry	14.51110	14.51110	14.43430	14.43430		13.98	0.00	0.00	0	0.00			
\$ / R	13.84	Call	On 28/03/2019	Any day expiry	680.03310	0.68003	610.15120	0.61015	680.033	14.84	0.95	0.00	0	15,000.00			
\$ / R	14.00	Call	On 28/03/2019	Any day expiry	531.70170	0.53170	469.23870	0.46924	531.702	14.63	0.90	0.00	0	6,500.00			
\$ / R	14.18	Call	On 28/03/2019	Any day expiry	378.13320	0.37813	328.58080	0.32858	378.133	14.40	0.80	0.00	0	15,000.00			
\$ / R	14.50	Put	On 28/03/2019	Any day expiry	152.92060	0.15292	0.00000	0.00000	152.921	13.98	0.48	136,174,379.42	20,000	20,000.00			
\$ / R			On 29/03/2019	Any day expiry	14.51280	14.51280	14.43600	14.43600		14.22	0.00	780,030.00	54	3,708.00			
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	0.26910	0.00027	0.96590	0.00097	0.269	18.64	0.00	0.00	0	500.00			
\$ / R	13.45	Put	On 29/03/2019	Any day expiry	1.72590	0.00173	3.44230	0.00344	1.726	16.35	0.01	0.00	0	600.00			
\$ / R	13.87	Call	On 29/03/2019	Any day expiry	654.24820	0.65425	585.90270	0.58590	654.248	14.59	0.94	0.00	0	600.00			
\$ / R	14.20	Put	On 29/03/2019	Any day expiry	55.30590	0.05531	84.83200	0.08483	55.306	14.40	0.22	0.00	0	250.00			
\$ / R	14.25	Put	On 29/03/2019	Any day expiry	67.57800	0.06758	101.42610	0.10143	67.578	14.37	0.26	0.00	0	250.00			
\$ / R	14.40	Call	On 29/03/2019	Any day expiry	229.40640	0.22941	200.00370	0.20000	229.406	14.28	0.61	0.00	0	600.00			
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	108.66450	0.10866	98.77840	0.09878	108.665	14.93	0.37	0.00	0	500.00			
\$ / R	15.43	Call	On 29/03/2019	Any day expiry	10.84900	0.01085	11.36090	0.01136	10.849	18.12	0.05	0.00	0	250.00			
\$ / R	15.79	Call	On 29/03/2019	Any day expiry	3.70780	0.00371	4.23330	0.00423	3.708	19.64	0.02	0.00	0	250.00			
\$ / R			On 01/04/2019	Any day expiry	14.51810	14.51810	14.44110	14.44110		14.20	0.00	0.00	0	10,000.00			
\$ / R			On 02/04/2019	Any day expiry	14.51980	14.51980	14.44280	14.44280		14.38	0.00	0.00	0	55.00			
\$ / R			On 04/04/2019	Any day expiry	14.52330	14.52330	14.44610	14.44610		14.66	0.00	0.00	0	20,000.00			
\$ / R	14.00	Call	On 04/04/2019	Any day expiry	553.51080	0.55351	495.10570	0.49511	553.511	13.58	0.87	0.00	0	30,000.00			
\$ / R			On 05/04/2019	Any day expiry	14.52510	14.52510	14.44780	14.44780		14.99	0.00	0.00	0	2,025.00			
\$ / R	13.76	Put	On 05/04/2019	Any day expiry	9.22310	0.00922	17.61100	0.01761	9.223	13.26	0.05	0.00	0	100.00			
\$ / R	14.20	Put	On 05/04/2019	Any day expiry	75.95860	0.07596	0.00000	0.00000	75.959	14.03	0.25	126,857,500.00	35,000	35,000.00			
\$ / R	14.35	Call	On 05/04/2019	Any day expiry	303.61650	0.30362	271.56870	0.27157	303.617	14.44	0.64	0.00	0	100.00			
\$ / R			On 15/04/2019	Any day expiry	14.54260	14.54260	14.46450	14.46450		15.15	0.00	0.00	0	260.00			
\$ / R			On 26/04/2019	Any day expiry	14.56170	14.56170	14.48310	14.48310		15.76	0.00	0.00	0	349.00			
\$ / R			On 29/04/2019	Any day expiry	14.56690	14.56690	14.48820	14.48820		15.74	0.00	0.00	0	15.00			
\$ / R			On 30/04/2019	Any day expiry	14.56870	14.56870	14.48990	14.48990		15.81	0.00	0.00	0	2,012.00			
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	6.07470	0.00607	6.94970	0.00695	6.075	15.65	0.02	0.00	0	3,000.00			
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	1,103.88880	1.10389	1,033.45440	1.03345	1,103.889	14.90	0.93	0.00	0	2,500.00			
\$ / R	14.20	Put	On 30/04/2019	Any day expiry	162.33260	0.16233	203.21650	0.20322	162.333	15.19	0.31	0.00	0	250.00			
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	181.05340	0.18105	224.18590	0.22419	181.053	15.28	0.33	0.00	0	250.00			
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	232.61640	0.23262	219.01670	0.21902	232.616	16.71	0.39	0.00	0	500.00			
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	83.34120	0.08334	79.79000	0.07979	83.341	18.98	0.16	0.00	0	250.00			
\$ / R	15.96	Call	On 30/04/2019	Any day expiry	52.23720	0.05224	50.30640	0.05031	52.237	19.93	0.11	0.00	0	250.00			
\$ / R			On 09/05/2019	Any day expiry	14.58430	14.58430	14.50510	14.50510		16.14	0.00	0.00	0	25,000.00			
\$ / R	13.72	Call	On 09/05/2019	Any day expiry	925.03380	0.92503	865.56900	0.86557	925.034	14.73	0.86	0.00	0	50,000.00			
\$ / R	14.20	Call	On 09/05/2019	Any day expiry	572.79580	0.57280	533.76160	0.53376	572.796	15.45	0.68	0.00	0	50,000.00			
\$ / R			On 13/05/2019	Any day expiry	14.59130	14.59130	14.51190	14.51190		16.16	0.00	0.00	0	93.00			
\$ / R			On 20/05/2019	Any day expiry	14.60350	14.60350	14.52390	14.52390		16.20	0.00	0.00	0	0.00			
\$ / R	14.25	Call	On 20/05/2019	Any day expiry	587.63850	0.58764	546.85110	0.54685	587.638	15.63	0.66	0.00	0	61,000.00			
\$ / R	15.25	Call	On 20/05/2019	Any day expiry	204.02730	0.20403	191.61040	0.19161	204.027	17.89	0.30	0.00	0	40,000.00			

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 20/05/2019	Any day expiry	15.50	Call	156.03500	0.15604	146.48930	0.14649	156.035	18.51	0.24	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.61920	14.61920	14.53930	14.53930		16.13	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.62270	14.62270	14.54270	14.54270		16.14	0.00	0.00	0	416.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	17.12090	0.01712	21.75810	0.02176	17.121	14.91	0.04	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	234.46990	0.23447	271.46800	0.27147	234.470	15.50	0.33	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	254.64370	0.25464	293.29490	0.29329	254.644	15.58	0.35	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	299.51970	0.29952	280.20300	0.28020	299.520	17.13	0.39	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	139.59070	0.13959	130.93720	0.13094	139.591	18.96	0.20	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	98.67070	0.09867	92.05250	0.09205	98.671	19.76	0.15	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.62790	14.62790	14.54780	14.54780		16.16	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.62970	14.62970	14.54950	14.54950		16.17	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.64010	14.64010	14.55980	14.55980		16.11	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	129.83070	0.12983	152.81020	0.15281	129.831	14.89	0.21	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	198.11070	0.19811	229.06130	0.22906	198.111	15.19	0.28	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	230.65920	0.23066	264.47890	0.26448	230.659	15.33	0.31	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	270.44060	0.27044	307.43280	0.30743	270.441	15.49	0.35	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.64710	14.64710	14.56660	14.56660		16.14	0.00	1,776,458,876.40	121,284	413,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.58330	0.00058	0.71330	0.00071	0.583	21.19	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	9.53200	0.00953	10.64600	0.01065	9.532	17.42	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	15.88390	0.01588	17.88780	0.01789	15.884	16.23	0.03	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	18.26330	0.01826	20.61020	0.02061	18.263	15.91	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	23.19400	0.02319	26.26100	0.02626	23.194	15.37	0.05	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	25.24830	0.02525	28.61910	0.02862	25.248	15.18	0.05	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	25.97470	0.02597	29.45290	0.02945	25.975	15.11	0.05	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	29.94560	0.02995	34.03830	0.03404	29.946	14.80	0.06	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	38.26800	0.03827	48.02310	0.04802	38.268	14.51	0.08	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	39.24090	0.03924	49.17070	0.04917	39.241	14.51	0.08	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	44.39810	0.04440	55.23190	0.05523	44.398	14.55	0.09	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	50.06750	0.05007	61.84980	0.06185	50.068	14.59	0.10	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	1,217.55250	1.21755	1,151.94680	1.15195	1,217.553	14.70	0.87	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	1,134.25330	1.13425	1,070.92620	1.07093	1,134.253	14.77	0.85	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	87.15330	0.08715	104.32620	0.10433	87.153	14.77	0.15	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	136.34920	0.13635	159.28060	0.15928	136.349	14.94	0.21	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	901.67930	0.90168	846.98920	0.84699	901.679	14.99	0.77	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	157.49350	0.15749	183.60590	0.18361	157.494	15.01	0.23	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	845.99320	0.84599	793.74730	0.79375	845.993	15.12	0.74	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	832.43610	0.83244	780.80460	0.78080	832.436	15.15	0.74	0.00	0	23,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	185.33610	0.18534	214.20460	0.21420	185.336	15.15	0.26	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	205.53760	0.20554	236.26170	0.23626	205.538	15.24	0.28	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	209.03480	0.20903	240.06810	0.24007	209.035	15.25	0.29	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	257.86240	0.25786	292.92660	0.29293	257.862	15.45	0.33	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	278.31910	0.27832	314.92100	0.31492	278.319	15.53	0.35	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	299.70180	0.29970	337.83670	0.33784	299.702	15.60	0.36	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	619.10940	0.61911	578.26380	0.57826	619.109	15.68	0.62	0.00	0	1,050.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	581.88140	0.58188	543.13220	0.54313	581.881	15.79	0.59	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	364.47510	0.36448	406.81610	0.40682	364.475	15.82	0.41	0.00	0	31,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	503.42410	0.50342	469.90130	0.46990	503.424	16.03	0.54	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	463.64980	0.46365	513.01550	0.51302	463.650	16.11	0.48	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	474.81870	0.47482	525.13350	0.52513	474.819	16.14	0.48	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	431.92220	0.43192	404.23120	0.40423	431.922	16.36	0.48	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	405.85030	0.40585	379.81080	0.37981	405.850	16.52	0.46	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	345.59540	0.34560	323.42940	0.32343	345.595	16.93	0.41	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	316.02550	0.31603	295.78940	0.29579	316.025	17.16	0.38	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	264.32750	0.26433	247.49650	0.24750	264.328	17.61	0.33	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	259.66070	0.25966	243.09320	0.24309	259.661	17.65	0.32	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	221.14790	0.22115	206.93690	0.20694	221.148	18.05	0.28	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	202.31270	0.20231	189.32860	0.18933	202.313	18.27	0.26	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	195.26080	0.19526	182.73770	0.18274	195.261	18.36	0.25	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	169.57900	0.16958	158.73060	0.15873	169.579	18.71	0.22	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	156.75620	0.15676	146.74490	0.14674	156.756	18.90	0.21	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	152.72090	0.15272	142.97360	0.14297	152.721	18.97	0.20	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	142.50600	0.14251	133.42280	0.13342	142.506	19.14	0.19	0.00	0	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	131.90880	0.13191	122.90480	0.12290	131.909	19.34	0.18	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	22.15770	0.02216	19.76360	0.01976	22.158	21.90	0.04	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.65770	14.65770	14.57700	14.57700		16.09	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.67180	14.67180	14.59100	14.59100		16.09	0.00	6,857,381.30	467	2,607.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	33.29360	0.03329	38.76720	0.03877	33.294	15.04	0.06	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	211.46050	0.21146	241.65140	0.24165	211.460	15.14	0.28	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	278.82280	0.27882	314.20640	0.31421	278.823	15.41	0.33	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	299.55060	0.29955	336.36470	0.33636	299.551	15.49	0.35	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	337.21160	0.33721	316.05590	0.31606	337.212	17.18	0.38	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	295.41760	0.29542	276.89480	0.27689	295.418	17.51	0.34	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	176.76090	0.17676	165.50980	0.16551	176.761	18.82	0.22	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	131.95970	0.13196	122.80440	0.12280	131.960	19.50	0.17	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.67710	14.67710	14.59620	14.59620		16.13	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.68060	14.68060	14.59970	14.59970		16.15	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.72990	14.72990	14.64890	14.64890		16.17	0.00	0.00	0	682.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	52.00950	0.05201	58.22700	0.05823	52.009	14.97	0.08	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	322.50950	0.32251	356.30110	0.35630	322.510	15.37	0.33	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	343.65620	0.34366	378.68450	0.37868	343.656	15.44	0.35	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	378.76260	0.37876	356.32040	0.35632	378.763	17.25	0.37	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	217.54670	0.21755	203.25900	0.20326	217.547	18.73	0.23	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	168.63430	0.16863	156.59800	0.15660	168.634	19.29	0.19	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.73160	14.73160	14.65060	14.65060		16.17	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.75270	14.75270	14.67180	14.67180		16.12	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	465.77580	0.46578	505.19730	0.50520	465.776	15.74	0.41	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	211.09220	0.21109	196.39400	0.19639	211.092	18.91	0.22	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.78200	14.78200	14.70150	14.70150		16.17	0.00	0.00	0	1,678.00

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 30/08/2019	Any day expiry	13.00	Put	68.54900	0.06855	75.25220	0.07525	68.549	14.90	0.09	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	356.61510	0.35662	388.77390	0.38877	356.615	15.35	0.33	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	377.95960	0.37796	411.25630	0.41126	377.960	15.42	0.34	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	404.34630	0.40435	381.32210	0.38132	404.346	17.36	0.36	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	245.63670	0.24564	228.96170	0.22896	245.637	18.73	0.24	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	194.08330	0.19408	180.14680	0.18015	194.083	19.22	0.19	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry	14.78720		14.78720	14.78720	14.70670	14.70670		16.13	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry	14.79060		14.79060	14.79060	14.71020	14.71020		16.14	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry	14.79240		14.79240	14.79240	14.71200	14.71200		16.14	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	64.39620	0.06440	57.34700	0.05735	64.396	22.87	0.07	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.81160		14.81160	14.81160	14.73130	14.73130		16.11	0.00	313,324,586.40	21,154	26,686.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	4.59910	0.00460	4.50700	0.00451	4.599	18.72	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	36.37600	0.03638	38.74160	0.03874	36.376	15.12	0.05	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.87	Put	64.27200	0.06427	68.65160	0.06865	64.272	14.93	0.09	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	79.75340	0.07975	0.00000	0.00000	79.753	14.85	0.10	26,606,166.56	17,633	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	95.51610	0.09552	102.12770	0.10213	95.516	14.78	0.12	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	109.27490	0.10927	116.85950	0.11686	109.275	14.73	0.13	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,352.78960	1.35279	1,289.84240	1.28984	1,352.790	14.87	0.79	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	204.28430	0.20428	222.66830	0.22267	204.284	14.90	0.22	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	223.62800	0.22363	243.48660	0.24349	223.628	14.94	0.23	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	285.52800	0.28553	309.85250	0.30985	285.528	15.07	0.28	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	295.68250	0.29568	320.70040	0.32070	295.683	15.09	0.28	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	340.35400	0.34035	369.32650	0.36933	340.354	15.21	0.31	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	377.34300	0.37734	408.41560	0.40842	377.343	15.33	0.33	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	416.53080	0.41653	449.70720	0.44971	416.531	15.45	0.35	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	443.87260	0.44387	478.44890	0.47845	443.873	15.53	0.37	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	491.56830	0.49157	0.00000	0.00000	491.568	15.66	0.39	100,478,683.07	17,287	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	822.98080	0.82298	780.49740	0.78050	822.981	15.71	0.60	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	589.34780	0.58935	630.57180	0.63057	589.348	15.91	0.44	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	702.53110	0.70253	748.26990	0.74827	702.531	16.18	0.49	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	606.38700	0.60639	574.36910	0.57437	606.387	16.42	0.48	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	595.44420	0.59544	563.91410	0.56391	595.444	16.47	0.47	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	550.25030	0.55025	520.76870	0.52077	550.250	16.67	0.45	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,049.92870	1.04993	1,103.95090	1.10395	1,049.929	17.01	0.60	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	445.14740	0.44515	420.77590	0.42078	445.147	17.22	0.38	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,180.37460	1.18037	1,237.03950	1.23704	1,180.375	17.29	0.63	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	360.03880	0.36004	339.61590	0.33962	360.039	17.81	0.32	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	172.36850	0.17237	0.00000	0.00000	172.368	19.57	0.17	86,028,072.17	34,920	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	166.44450	0.16644	154.13180	0.15413	166.445	19.64	0.16	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	161.68120	0.16168	149.62630	0.14963	161.681	19.71	0.16	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	127.94310	0.12794	117.77300	0.11777	127.943	20.23	0.13	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	115.04060	0.11504	105.94570	0.10595	115.041	20.55	0.12	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	111.05050	0.11105	102.05950	0.10206	111.050	20.70	0.11	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	88.71860	0.08872	80.34320	0.08034	88.719	21.70	0.09	0.00	0	1,200.00

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 30/09/2019	Any day expiry			14.83810	14.83810		14.75660	14.75660		16.16	0.00	0.00	0	53.00
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	83.49690	0.08350	90.78500	0.09079	83.497	14.77	0.10	0.00	0	500.00			
\$ / R	14.20	Put	On 30/09/2019	Any day expiry	384.89930	0.38490	417.35510	0.41736	384.899	15.29	0.33	0.00	0	250.00			
\$ / R	14.25	Put	On 30/09/2019	Any day expiry	406.39410	0.40639	439.92090	0.43992	406.394	15.36	0.34	0.00	0	250.00			
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	435.17420	0.43517	411.96970	0.41197	435.174	17.45	0.36	0.00	0	500.00			
\$ / R	16.50	Call	On 30/09/2019	Any day expiry	276.09970	0.27610	258.75400	0.25875	276.100	18.72	0.24	0.00	0	250.00			
\$ / R	16.89	Call	On 30/09/2019	Any day expiry	220.92450	0.22092	206.26920	0.20627	220.925	19.20	0.20	0.00	0	250.00			
\$ / R			On 02/10/2019	Any day expiry	14.84190	14.84190	14.76020	14.76020		16.18	0.00	0.00	0	55.00			
\$ / R			On 31/10/2019	Any day expiry	14.89510	14.89510	14.81200	14.81200		16.22	0.00	0.00	0	108.00			
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	96.20530	0.09621	105.35890	0.10536	96.205	14.61	0.11	0.00	0	500.00			
\$ / R	14.20	Put	On 31/10/2019	Any day expiry	411.13450	0.41113	445.03720	0.44504	411.134	15.28	0.32	0.00	0	250.00			
\$ / R	14.25	Put	On 31/10/2019	Any day expiry	432.80060	0.43280	467.69050	0.46769	432.801	15.35	0.34	0.00	0	250.00			
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	459.71410	0.45971	436.79680	0.43680	459.714	17.65	0.35	0.00	0	500.00			
\$ / R	16.70	Call	On 31/10/2019	Any day expiry	302.31860	0.30232	284.80320	0.28480	302.319	18.83	0.25	0.00	0	250.00			
\$ / R	17.09	Call	On 31/10/2019	Any day expiry	247.53190	0.24753	232.49850	0.23250	247.532	19.29	0.21	0.00	0	250.00			
\$ / R			On 29/11/2019	Any day expiry	14.94830	14.94830	14.86530	14.86530		16.26	0.00	0.00	0	52.00			
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	105.90090	0.10590	116.09110	0.11609	105.901	14.43	0.11	0.00	0	500.00			
\$ / R	14.20	Put	On 29/11/2019	Any day expiry	432.76170	0.43276	466.25720	0.46626	432.762	15.26	0.32	0.00	0	250.00			
\$ / R	14.25	Put	On 29/11/2019	Any day expiry	454.51250	0.45451	488.92360	0.48892	454.513	15.33	0.33	0.00	0	250.00			
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	484.10940	0.48411	461.07280	0.46107	484.109	17.78	0.35	0.00	0	500.00			
\$ / R	16.87	Call	On 29/11/2019	Any day expiry	326.56630	0.32657	308.55090	0.30855	326.566	18.89	0.25	0.00	0	250.00			
\$ / R	17.26	Call	On 29/11/2019	Any day expiry	271.98320	0.27198	256.31330	0.25631	271.983	19.34	0.21	0.00	0	250.00			
\$ / R			On 02/12/2019	Any day expiry	14.95380	14.95380	14.87100	14.87100		16.24	0.00	0.00	0	55.00			
\$ / R			On 04/12/2019	Any day expiry	14.95760	14.95760	14.87480	14.87480		16.25	0.00	0.00	0	321.00			
\$ / R			On 13/12/2019	Foreign Exchange Future	14.97430	14.97430	14.89170	14.89170		16.24	0.00	8,385,608.00	560	11,143.00			
\$ / R	11.89	Put	On 13/12/2019	Foreign Exchange Future	14.69100	0.01469	14.91750	0.01492	14.691	13.56	0.02	0.00	0	1,000.00			
\$ / R	12.87	Put	On 13/12/2019	Foreign Exchange Future	88.77270	0.08877	99.84940	0.09985	88.773	14.15	0.10	0.00	0	139,860.00			
\$ / R	13.00	Put	On 13/12/2019	Foreign Exchange Future	108.83360	0.10883	121.55970	0.12156	108.834	14.29	0.11	0.00	0	49,600.00			
\$ / R	13.66	Put	On 13/12/2019	Foreign Exchange Future	258.62950	0.25863	279.94450	0.27994	258.630	14.91	0.22	0.00	0	1,000.00			
\$ / R	13.80	Put	On 13/12/2019	Foreign Exchange Future	300.51780	0.30052	324.17680	0.32418	300.518	15.00	0.24	0.00	0	500.00			
\$ / R	13.94	Put	On 13/12/2019	Foreign Exchange Future	346.54620	0.34655	372.61270	0.37261	346.546	15.09	0.27	0.00	0	139,860.00			
\$ / R	14.00	Put	On 13/12/2019	Foreign Exchange Future	367.55910	0.36756	394.67370	0.39467	367.559	15.14	0.28	2,093,995.89	500	15,500.00			
\$ / R	14.07	Put	On 13/12/2019	Foreign Exchange Future	393.04930	0.39305	421.39410	0.42139	393.049	15.18	0.29	0.00	0	1,351.00			
\$ / R	14.41	Put	On 13/12/2019	Foreign Exchange Future	537.13330	0.53713	574.38720	0.57439	537.133	15.52	0.36	0.00	0	49,600.00			
\$ / R	15.80	Call	On 13/12/2019	Foreign Exchange Future	569.28720	0.56929	543.71630	0.54372	569.287	17.39	0.39	0.00	0	250.00			
\$ / R	16.20	Call	On 13/12/2019	Foreign Exchange Future	475.18170	0.47518	453.20100	0.45320	475.182	17.97	0.33	0.00	0	50,100.00			
\$ / R	16.25	Call	On 13/12/2019	Foreign Exchange Future	464.75320	0.46475	443.17310	0.44317	464.753	18.05	0.33	0.00	0	15,000.00			
\$ / R	16.37	Call	On 13/12/2019	Foreign Exchange Future	440.81850	0.44082	0.00000	0.00000	440.818	18.22	0.31	2,334,351.50	500	500.00			
\$ / R	16.85	Call	On 13/12/2019	Foreign Exchange Future	353.69110	0.35369	335.56250	0.33556	353.691	18.80	0.26	0.00	0	1,351.00			
\$ / R	17.02	Call	On 13/12/2019	Foreign Exchange Future	327.33330	0.32733	310.19000	0.31019	327.333	18.99	0.24	0.00	0	139,860.00			
\$ / R	17.38	Call	On 13/12/2019	Foreign Exchange Future	278.63720	0.27864	263.35170	0.26335	278.637	19.40	0.21	0.00	0	1,000.00			
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	102.67020	0.10267	92.85120	0.09285	102.670	22.53	0.08	0.00	0	2,000.00			
\$ / R			On 31/12/2019	Any day expiry	15.00720	15.00720	14.92370	14.92370		16.27	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	114.35450	0.11435	125.93830	0.12594	114.355	14.20	0.12	0.00	0	500.00			



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	455.07130	0.45507	487.08260	0.48708	455.071	15.26	0.32	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	475.31380	0.47531	509.77670	0.50978	475.314	15.29	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	507.89250	0.50789	485.33070	0.48533	507.893	17.91	0.34	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	352.36210	0.35236	334.49340	0.33449	352.362	18.93	0.25	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	298.16360	0.29816	282.47820	0.28248	298.164	19.37	0.22	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.01090	15.01090	14.92720	14.92720		16.28	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.06460	15.06460	14.97970	14.97970		16.31	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			15.11710	15.11710	15.03130	15.03130		16.34	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			15.12270	15.12270	15.03680	15.03680		16.32	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.14890	15.14890	15.06270	15.06270		16.36	0.00	113,041,091.80	7,462	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	16.94420	0.01694	16.84030	0.01684	16.944	12.40	0.02	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	429.51190	0.42951	460.22400	0.46022	429.512	15.17	0.28	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	374.52970	0.37453	358.95590	0.35896	374.530	19.34	0.24	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			15.18160	15.18160	15.09520	15.09520		16.53	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.23350	15.23350	15.14660	15.14660		16.74	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.29890	15.29890	15.21140	15.21140		16.98	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.31810	15.31810	15.23050	15.23050		17.05	0.00	0.00	0	700.00
\$ / R	On 28/07/2020	Any day expiry			15.41260	15.41260	15.32020	15.32020		17.03	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.51140	15.51140	15.41410	15.41410		16.96	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.49380	14.49380	14.41770	14.41770		13.05	0.00	0.00	0	61.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.64710	14.64710	14.56660	14.56660		16.14	0.00	0.00	0	465.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.81160	14.81160	14.73130	14.73130		16.11	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.97430	14.97430	14.89170	14.89170		16.24	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			15.14890	15.14890	15.06270	15.06270		16.36	0.00	0.00	0	0.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.20120	19.20120	19.01360	19.01360		15.41	0.00	15,245,752.80	794	40,103.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	2.19550	0.00220	3.74780	0.00375	2.196	27.32	0.01	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	263.70780	0.26371	126.98130	0.12698	263.708	17.66	0.72	6,815,553.78	500	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	118.92790	0.11893	242.37780	0.24238	118.928	15.52	0.48	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	10.23270	0.01023	5.67460	0.00567	10.233	23.71	0.05	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	6.41030	0.00641	3.29290	0.00329	6.410	25.51	0.03	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	0.33790	0.00034	0.20330	0.00020	0.338	35.64	0.00	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			19.23740	19.23740	19.04820	19.04820		15.50	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			19.29290	19.29290	19.10220	19.10220		14.95	0.00	38,443.00	2	43.00
£ / R	On 26/04/2019	Any day expiry			19.32850	19.32850	19.13700	19.13700		15.09	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			19.33830	19.33830	19.14650	19.14650		14.99	0.00	0.00	0	27.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.48810	19.48810	19.29300	19.29300		15.19	0.00	251,143,144.70	12,887	198,850.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	1,602.77550	1.60278	1,434.51860	1.43452	1,602.775	15.41	0.86	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.79410	19.79410	19.59830	19.59830		15.00	0.00	0.00	0	19,514.00
£ / R	On 13/12/2019	Foreign Exchange Future			20.09140	20.09140	19.89130	19.89130		15.16	0.00	11,251,184.00	560	12,845.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	478.45990	0.47846	0.00000	0.00000	478.460	15.07	0.28	2,775,467.64	500	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	440.57380	0.44057	0.00000	0.00000	440.574	16.37	0.27	2,721,919.12	500	500.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.41270	20.41270	20.20610	20.20610		15.26	0.00	0.00	0	4,674.00

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 16/03/2020	Foreign Exchange Future	19.00	Call	2,025.62140	2.02562	1,879.02300	1.87902	2,025.621	15.07	0.71	5,412,058.42	500	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12990	0.12990	0.12960	0.12960		16.57	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13220	0.13220	0.13180	0.13180		17.04	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13470	0.13470	0.13430	0.13430		16.77	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13710	0.13710	0.13670	0.13670		18.34	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13980	0.13980	0.13940	0.13940		18.25	0.00	0.00	0	0.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.38700	16.38700	16.30960	16.30960		11.46	0.00	331,672,880.00	20,240	36,389.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	393.25740	0.39326	326.90750	0.32691	393.257	14.60	0.94	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			16.42410	16.42410	16.34530	16.34530		12.87	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			16.48090	16.48090	16.40140	16.40140		13.93	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			16.51760	16.51760	16.43750	16.43750		14.56	0.00	0.00	0	1.00
€ / R	On 10/06/2019	Any day expiry			16.66870	16.66870	16.58620	16.58620		14.95	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.68220	16.68220	16.59950	16.59950		15.05	0.00	48,912,210.40	2,932	119,764.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	56.07720	0.05608	68.19180	0.06819	56.077	13.41	0.10	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	520.78530	0.52079	0.00000	0.00000	520.785	14.97	0.53	2,637,122.87	300	300.00
€ / R	On 14/08/2019	Any day expiry			16.89000	16.89000	16.80680	16.80680		15.04	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	116.93700	0.11694	111.82620	0.11183	116.937	18.95	0.12	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.00160	17.00160	16.91880	16.91880		15.01	0.00	606,311,059.20	35,662	39,779.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	172.36530	0.17237	189.18960	0.18919	172.365	13.78	0.18	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	356.04260	0.35604	339.90260	0.33990	356.043	16.80	0.29	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	298.01450	0.29801	285.12330	0.28512	298.015	17.27	0.25	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.31370	17.31370	17.22800	17.22800		15.23	0.00	0.00	0	17,761.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	24.92360	0.02492	21.54720	0.02155	24.924	14.54	0.03	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	36.75380	0.03675	34.83280	0.03483	36.754	14.16	0.04	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	236.84680	0.23685	250.59320	0.25059	236.847	13.99	0.19	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	365.31980	0.36532	385.10780	0.38511	365.320	14.18	0.27	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	318.77380	0.31877	306.64760	0.30665	318.774	18.13	0.22	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	231.94330	0.23194	224.51610	0.22452	231.943	19.06	0.16	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			17.53120	17.53120	17.44200	17.44200		15.35	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,443.76590	1.44377	1,383.27790	1.38328	1,443.766	14.42	0.67	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,305.30530	1.30531	1,249.43780	1.24944	1,305.305	14.69	0.63	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,260.29660	1.26030	1,206.03000	1.20603	1,260.297	14.78	0.61	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,226.30280	1.22630	1,173.27580	1.17328	1,226.303	14.86	0.60	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.65660	17.65660	17.56640	17.56640		15.37	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.57000	96.57000	96.45000	96.45000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			628.13100	628.13100	629.39900	629.39900			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			639.89800	639.89800	641.19000	641.19000			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			653.32400	653.32400	654.64500	654.64500			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			724.27800	724.27800	727.45700	727.45700			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
AL7T	On 01/08/2019	Index Future		737.84600	737.84600		741.08600	741.08600			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future		753.32800	753.32800		756.63700	756.63700			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future		655.74800	655.74800		659.43700	659.43700			0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future		668.03200	668.03200		671.79100	671.79100			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future		682.04900	682.04900		685.88800	685.88800			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future		10.22480	10.22480		10.19410	10.19410		9.54	0.00	3,803,625.60	372	4,865.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.34680	10.34680		10.31330	10.31330		12.21	0.00	3,807,622.40	368	15,800.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future		10.48140	10.48140		10.44760	10.44760		12.16	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future		10.61560	10.61560		10.58020	10.58020		12.33	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	316.11610	0.31612	302.22600	0.30223	316.116	12.97	0.40	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future		10.76090	10.76090		10.72270	10.72270		12.48	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future		10.88090	10.88090		10.82470	10.82470		11.49	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future		11.01870	11.01870		10.95910	10.95910		13.96	0.00	0.00	0	400.00
CAD/ R	On 16/09/2019	Foreign Exchange Future		11.16550	11.16550		11.10610	11.10610		13.89	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future		11.30910	11.30910		11.24850	11.24850		13.72	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future		11.46640	11.46640		11.40130	11.40130		13.64	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future		0.00000	0.00000		0.00000	0.00000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future		14.43770	14.43770		14.33670	14.33670		12.73	0.00	0.00	0	893.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.71030	14.71030		14.60400	14.60400		15.42	0.00	0.00	0	1,393.00
CHF / R	On 16/09/2019	Foreign Exchange Future		15.00670	15.00670		14.89980	14.89980		15.65	0.00	0.00	0	100.00
CHF / R	On 13/12/2019	Foreign Exchange Future		15.29600	15.29600		15.18630	15.18630		16.20	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		15.61580	15.61580		15.50090	15.50090		16.47	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.14590	2.14590		2.14590	2.14590		11.74	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.16810	2.16810		2.16810	2.16810		13.69	0.00	0.00	0	0.00
CNH / R	On 16/09/2019	Foreign Exchange Future		2.19190	2.19190		2.19190	2.19190		13.76	0.00	0.00	0	0.00
CNH / R	On 13/12/2019	Foreign Exchange Future		2.21470	2.21470		2.21470	2.21470		13.79	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.19600	2.19600		2.18620	2.18620		11.27	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.23670	2.23670		2.22620	2.22620		13.95	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.28080	2.28080		2.27030	2.27030		13.86	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.32390	2.32390		2.31310	2.31310		13.81	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.37130	2.37130		2.36000	2.36000		14.02	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

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
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 02/05/2019	Bond Future	10.97810		76.20855		10.89778	76.67755			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	11.08475		77.63611		11.00153	78.11407			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	11.19615		75.46916		11.10968	75.95728			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.23494		77.90583		11.15462	78.44047			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.33958		79.36551		11.25643	79.91029			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.44905		76.76494		11.36268	77.32130			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 02/05/2019	GOVI	649.21400		649.21400		653.02900	653.02900			0.00	0.00	0	448.00
GOVI	On 01/08/2019	GOVI	661.37600		661.37600		665.26300	665.26300			0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI	675.25300		675.25300		679.22300	679.22300			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.84650		1.84650		1.83710	1.83710		13.29	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.87020		1.87020		1.85970	1.85970		15.76	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.89510		1.89510		1.88470	1.88470		16.12	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.91880		1.91880		1.90800	1.90800		16.07	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	133.93828		133.93828		134.10765	134.10765			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future	135.02311		135.02311		135.19584	135.19584			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.89069		137.89069		138.06735	138.06735			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 02/05/2019	Bond Future	100.52649		100.52649		100.54383	100.54383			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	102.43422		102.43422		102.45208	102.45208			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future	103.50207		103.50207		103.52045	103.52045			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 02/05/2019	Bond Future	102.44428		102.44428		102.46181	102.46181			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	104.38847		104.38847		104.40643	104.40643			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future	105.42155		105.42155		105.44007	105.44007			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 02/05/2019	Bond Future	122.32676		122.32676		122.34743	122.34743			0.00	0.00	0	10,895.00
I2038	On 01/08/2019	Bond Future	123.00902		123.00902		123.03041	123.03041			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future	125.62157		125.62157		125.64356	125.64356			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
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	114.38089		114.38089		114.61576	114.61576			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future	116.55157		116.55157		116.79124	116.79124			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future	117.28645		117.28645		117.53131	117.53131			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 02/05/2019	Bond Future	120.25950		120.25950		120.52812	120.52812			0.00	0.00	0	10,684.00
I2050	On 01/08/2019	Bond Future	120.72393		120.72393		120.99781	120.99781			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future	123.28775		123.28775		123.56774	123.56774			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 02/05/2019	Index Future	256.98300		256.98300		257.35700	257.35700			0.00	0.00	0	735.00
IGOV	On 01/08/2019	Index Future	261.86000		261.86000		262.24100	262.24100			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future	267.42100		267.42100		267.81000	267.81000			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
JIBAR FUTURE	On 18/09/2019	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future	7.13000		92.87000		7.13000	92.87000			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.14460		0.14460		0.14380	0.14380			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.14440		0.14440		0.14320	0.14320			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.14390		0.14390		0.14270	0.14270			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.14370		0.14370		0.14190	0.14190			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.14220		0.14220		0.13940	0.13940			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.68800		1.68800		1.67830	1.67830		10.94	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.71150		1.71150		1.70130	1.70130		12.93	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future	1.73670		1.73670		1.72650	1.72650		13.17	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future	1.76090		1.76090		1.75040	1.75040		13.10	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.87840		9.87840		9.86310	9.86310		10.89	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.99960		9.99960		9.98120	9.98120		13.17	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	10.12890		10.12890		10.11090	10.11090		13.16	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	10.25560		10.25560		10.23650	10.23650		13.34	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	10.39000		10.39000		10.36940	10.36940		13.51	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future	1.34900		1.34900		1.34600	1.34600			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.35570		1.35570		1.35230	1.35230			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future	1.36110		1.36110		1.35780	1.35780			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future	1.36550		1.36550		1.36210	1.36210			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future	1.32480		1.32480		1.31880	1.31880			0.00	0.00	0	5.00

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
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.33050		1.33050		1.32450	1.32450			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.33640		1.33640		1.33040	1.33040			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.34170		1.34170		1.33570	1.33570			0.00	0.00	0	2,219.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.34750		1.34750		1.34150	1.34150			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.13060		1.13060		1.13120	1.13120			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.13890		1.13890		1.13960	1.13960			0.00	662,839.80	582	0.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.14790		1.14790		1.14850	1.14850			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.15620		1.15620		1.15690	1.15690			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.16550		1.16550		1.16620	1.16620			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.78016		113.34485		8.71418	113.72876		6.28	0.00	567,857,698.50	5,010	88,059.00
R186	On 02/05/2019	Bond Future	8.50	Call	404.72000		0.40472		525.29000	0.52529	404.720	6.13	0.26	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	630.97000		0.63097		791.52000	0.79152	630.970	6.20	0.36	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	698.45000		0.69845		869.33000	0.86933	698.450	6.22	0.39	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	820.93000		0.82093		1,009.05000	1.00905	820.930	6.25	0.43	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,104.75000		1.10475		1,326.77000	1.32677	1,104.750	6.32	0.52	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	745.62000		0.74562		615.42000	0.61542	745.620	6.39	0.39	0.00	0	8,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,816.81000		1.81681		2,098.81000	2.09881	1,816.810	6.47	0.69	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	550.18000		0.55018		448.27000	0.44827	550.180	6.47	0.31	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.05	Put	471.48000		0.47148		382.03000	0.38203	471.480	6.53	0.28	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,692.32000		2.69232		3,017.67000	3.01767	2,692.320	6.69	0.81	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,928.67000		2.92867		3,262.24000	3.26224	2,928.670	6.75	0.84	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,170.77000		3.17077		3,511.56000	3.51156	3,170.770	6.81	0.86	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	39.84000		0.03984		30.68000	0.03068	39.840	7.36	0.03	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	13.79000		0.01379		10.38000	0.01038	13.790	7.36	0.01	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	9.96000		0.00996		7.45000	0.00745	9.960	7.36	0.01	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	7.53000		0.00753		5.61000	0.00561	7.530	7.36	0.01	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.83743		110.16864		8.76821	110.55989		6.87	0.00	0.00	0	10.00
R186	On 01/08/2019	Bond Future	8.30	Call	658.35000		0.65835		768.24000	0.76824	658.350	6.50	0.25	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,585.44000		2.58544		2,834.91000	2.83491	2,585.440	7.14	0.61	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	260.67000		0.26067		227.55000	0.22755	260.670	8.04	0.10	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.88642		112.48123		8.81345	112.88094		6.57	0.00	0.00	0	0.00
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 02/05/2019	Bond Future			300.95698		300.95698		301.69462	301.69462			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			299.11301		299.11301		299.86521	299.86521			0.00	11,964,520.40	40	40.00
R197	On 07/11/2019	Bond Future			305.46581		305.46581		306.23455	306.23455			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

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
R202	On 02/05/2019	Bond Future			233.80518		233.80518		234.24503	234.24503			0.00	0.00	0	8,666.00
R202	On 01/08/2019	Bond Future			234.22904		234.22904		234.67777	234.67777			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			239.20350		239.20350		239.66235	239.66235			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 02/05/2019	Bond Future			7.89261		100.95258		7.83054	101.15350		3.00	0.00	0.00	0	66,540.00
R2023	On 01/08/2019	Bond Future			7.91225		102.84372		7.84513	103.04858		3.32	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.91748		101.06683		7.84405	101.27619		3.23	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future			9.32298		93.24389		9.24213	93.75458		8.76	0.00	3,263,536.15	35	45,467.00
R2030	On 02/05/2019	Bond Future	8.90	Call	272.72000		0.27272		385.37000	0.38537	272.720	8.37	0.18	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,470.38000		1.47038		1,789.51000	1.78951	1,470.380	8.93	0.57	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	85.61000		0.08561		63.82000	0.06382	85.610	10.21	0.06	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.38926		90.98573		9.30528	91.50614		9.58	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	201.39000		0.20139		257.50000	0.25750	201.390	8.51	0.09	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,484.62000		1.48462		1,711.32000	1.71132	1,484.620	9.48	0.40	0.00	0	2,025.00
R2030	On 07/11/2019	Bond Future			9.44532		92.89585		9.35793	93.42736		9.33	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 02/05/2019	Bond Future			9.54692		91.31342		9.46113	91.90265		9.90	0.00	0.00	0	43,357.00
R2032	On 01/08/2019	Bond Future			9.61081		93.02404		9.52201	93.62451		10.36	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.67216		90.81354		9.57999	91.42674		10.61	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 02/05/2019	Bond Future			9.70559		94.96930		9.62493	95.58594		10.63	0.00	47,484,650.00	500	79,541.00
R2035	On 01/08/2019	Bond Future			9.76840		96.74830		9.68505	97.37675		11.15	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.83200		94.27233		9.74566	94.91414		11.48	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 02/05/2019	Bond Future			9.78271		91.52698		9.70718	92.10835		11.19	0.00	220,580,021.80	2,410	54,386.00
R2037	On 01/08/2019	Bond Future			9.84936		88.98625		9.77135	89.57868		12.31	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.90802		90.85458		9.82738	91.45959		12.11	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 02/05/2019	Bond Future			9.87269		94.71878		9.79209	95.38522		11.59	0.00	37,508,636.88	396	24,629.00
R2040	On 02/05/2019	Bond Future	9.60	Call	703.19000		0.70319		931.53000	0.93153	703.190	11.36	0.29	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,324.64000		3.32464		3,846.36000	3.84636	3,324.640	12.42	0.74	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.93944		91.98758		9.85624	92.66666		12.78	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.99853		93.91890		9.91258	94.61242		12.58	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 02/05/2019	Bond Future			9.87081		91.98694		9.78513	92.71166		12.17	0.00	15,361,818.98	167	37,545.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 01/08/2019	Bond Future			9.93412		89.32970		9.84576	90.06817		13.44	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,081.56000		1.08156		1,295.75000	1.29575	1,081.560	12.89	0.26	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,709.68000		2.70968		3,092.36000	3.09236	2,709.680	13.59	0.48	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,365.57000		1.36557		1,191.74000	1.19174	1,365.570	14.84	0.26	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.99000		91.20519		9.89882	91.95937		13.27	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 02/05/2019	Bond Future			9.83681		91.23843		9.75111	91.98665		12.61	0.00	163,408,028.13	1,791	101,942.00
R2048	On 01/08/2019	Bond Future			9.89290		92.94764		9.80465	93.70997		13.30	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.94952		90.45538		9.85844	91.23395		13.77	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 02/05/2019	Bond Future			6.61317		102.65228		6.61095	102.65376		0.21	0.00	0.00	0	6,013.00
R207	On 01/08/2019	Bond Future			6.00720		100.93389		6.00330	100.93560		0.22	0.00	0.00	0	0.00
R207	On 07/11/2019	Bond Future			3.16795		103.05257		3.15716	103.05450		0.04	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 02/05/2019	Bond Future			7.06262		100.12638		7.04612	100.15515		1.00	0.00	0.00	0	14,463.00
R208	On 01/08/2019	Bond Future			6.97583		102.00210		6.95658	102.03159		1.23	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.78558		100.73674		6.76225	100.76707		1.06	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 02/05/2019	Bond Future			9.65241		72.53729		9.57183	73.06393		12.05	0.00	7,253,729.00	100	102,053.00
R209	On 02/05/2019	Bond Future	9.35	Call	512.20000		0.51220		682.00000	0.68200	512.200	11.83	0.27	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,504.06000		2.50406		2,907.41000	2.90741	2,504.060	12.89	0.72	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	123.64000		0.12364		94.68000	0.09468	123.640	14.20	0.07	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	53.94000		0.05394		40.30000	0.04030	53.940	14.20	0.04	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.70838		73.89620		9.62539	74.43287		12.68	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,207.67000		1.20767		1,404.26000	1.40426	1,207.670	12.43	0.33	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,686.33000		2.68633		3,002.04000	3.00204	2,686.330	13.10	0.56	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	885.58000		0.88558		779.14000	0.77914	885.580	14.45	0.22	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.76204		72.29337		9.67638	72.84143		13.00	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



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
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 02/05/2019	Bond Future	185.33476		185.33476		185.51431	185.51431			0.00	59,307,123.20	320	1,628.00
R210	On 01/08/2019	Bond Future	188.85197		188.85197		189.03527	189.03527			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future	190.22440		190.22440		190.41198	190.41198			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 02/05/2019	Bond Future	157.23222		157.23222		157.25994	157.25994			0.00	0.00	0	7,946.00
R212	On 01/08/2019	Bond Future	157.99601		157.99601		158.02454	158.02454			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future	161.35166		161.35166		161.38104	161.38104			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 02/05/2019	Bond Future	9.43406	84.15586		9.35329	84.65867			9.68	0.00	66,567,285.26	791	29,065.00
R213	On 01/08/2019	Bond Future	9.49351	85.73232		9.40990	86.24476			10.18	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.55326	83.97722		9.46646	84.50055			10.35	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 02/05/2019	Bond Future	9.83693	71.43598		9.75635	71.98412			12.96	0.00	0.00	0	21,863.00
R214	On 01/08/2019	Bond Future	9.89323	72.77415		9.81030	73.33271			13.61	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.95012	71.00102		9.86460	71.57140			14.03	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	10.69250	10.69250		10.64150	10.64150			11.28	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.82410	10.82410		10.76980	10.76980			13.82	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.96660	10.96660		10.91170	10.91170			13.64	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	11.10850	11.10850		11.05150	11.05150			13.80	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.64380	2.64380		2.62930	2.62930			12.27	0.00	66,095,000.00	25,000	1,696.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.54400	2.54400		2.53070	2.53070			16.05	0.00	76,320,000.00	30,000	30,000.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.45270	2.45270		2.44170	2.44170			16.54	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.38130	2.38130		2.37260	2.37260			18.12	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>6,356,986,810.54</b>	<b>490,547</b>	<b>10 125 101.00</b>
<b>Grand Total:</b>												<b>6,356,986,810.54</b>	<b>490,547</b>	<b>10 125 101.00</b>