



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: 26/03/2019

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
Derivatives													
\$ / R	On 27/03/2019	Any day expiry	14.41630	14.41630		14.35240	14.35240		18.09	0.00	0.00	0	0.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	0.29000	0.00029	4.08230	0.00408	0.290	27.74	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	0.94190	0.00094	9.64680	0.00965	0.942	25.51	0.01	0	65,000.00
\$ / R	On 28/03/2019	Any day expiry			14.41800	14.41800	14.35420	14.35420		19.37	0.00	0	30,000.00
\$ / R	On 28/03/2019	Any day expiry	13.84	Call	578.89740	0.57890	524.71970	0.52472	578.897	23.95	0.99	0	15,000.00
\$ / R	On 28/03/2019	Any day expiry	14.00	Call	421.80210	0.42180	376.50000	0.37650	421.802	22.64	0.96	0	6,500.00
\$ / R	On 28/03/2019	Any day expiry	14.18	Call	254.55840	0.25456	225.12560	0.22513	254.558	21.17	0.86	0	15,000.00
\$ / R	On 28/03/2019	Any day expiry	14.50	Put	137.42580	0.13743	206.84870	0.20685	137.426	21.21	0.64	0	20,000.00
\$ / R	On 29/03/2019	Any day expiry			14.41980	14.41980	14.35600	14.35600		19.80	0.00	142	3,409.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	0.05710	0.00006	0.14320	0.00014	0.057	34.76	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	0.82480	0.00082	1.73340	0.00173	0.825	30.93	0.01	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	557.52210	0.55752	501.20380	0.50120	557.522	26.61	0.95	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	37.57110	0.03757	67.99100	0.06799	37.571	22.37	0.22	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	47.50910	0.04751	83.33840	0.08334	47.509	21.72	0.27	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	113.36780	0.11337	108.52590	0.10853	113.368	19.80	0.53	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	37.45640	0.03746	43.09830	0.04310	37.456	23.68	0.21	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	1.35250	0.00135	3.53250	0.00353	1.353	31.77	0.01	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	0.16820	0.00017	1.17450	0.00117	0.168	33.27	0.00	0.00	0	250.00
\$ / R	On 01/04/2019	Any day expiry			14.42500	14.42500	14.36130	14.36130		18.33	0.00	0.00	0	10,000.00
\$ / R	On 02/04/2019	Any day expiry			14.42670	14.42670	14.36310	14.36310		18.99	0.00	0.00	0	55.00
\$ / R	On 04/04/2019	Any day expiry			14.43020	14.43020	14.36650	14.36650		18.48	0.00	0.00	0	30,000.00
\$ / R	On 04/04/2019	Any day expiry	14.00	Call	463.55320	0.46355	412.64450	0.41264	463.553	18.81	0.85	0.00	0	30,000.00
\$ / R	On 05/04/2019	Any day expiry			14.43200	14.43200	14.36820	14.36820		18.30	0.00	0.00	0	2,025.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	10.55330	0.01055	14.59940	0.01460	10.553	18.30	0.06	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.20	Put	81.20240	0.08120	106.14910	0.10615	81.202	18.30	0.29	0.00	0	35,000.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	217.99380	0.21799	189.74820	0.18975	217.994	18.30	0.58	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.44920	14.44920	14.38490	14.38490		16.48	0.00	43,395.00	3	1,830.00
\$ / R	On 17/04/2019	Any day expiry			14.45270	14.45270	14.38820	14.38820		16.40	0.00	0.00	0	0.00
\$ / R	On 17/04/2019	Any day expiry	14.40	Call	256.60760	0.25661	234.95210	0.23495	256.608	16.23	0.54	0.00	0	20,000.00
\$ / R	On 17/04/2019	Any day expiry	14.44	Call	237.96000	0.23796	218.61900	0.21862	237.960	16.37	0.52	0.00	0	60,000.00
\$ / R	On 17/04/2019	Any day expiry	14.45	Call	233.47290	0.23347	214.69670	0.21470	233.473	16.40	0.51	0.00	0	40,000.00
\$ / R	On 23/04/2019	Any day expiry			14.46290	14.46290	14.39830	14.39830		15.88	0.00	0.00	0	0.00
\$ / R	On 23/04/2019	Any day expiry	14.20	Call	394.91040	0.39491	364.18060	0.36418	394.910	15.22	0.68	0.00	0	25,000.00
\$ / R	On 23/04/2019	Any day expiry	14.50	Call	239.14370	0.23914	222.89200	0.22289	239.144	16.08	0.49	0.00	0	50,000.00
\$ / R	On 23/04/2019	Any day expiry	14.55	Call	219.73660	0.21974	205.26780	0.20527	219.737	16.28	0.46	0.00	0	25,000.00
\$ / R	On 26/04/2019	Any day expiry			14.46810	14.46810	14.40330	14.40330		15.97	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.47330	14.47330	14.40850	14.40850		15.90	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.47500	14.47500	14.41020	14.41020		16.16	0.00	5,173,740.00	360	4,576.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	4.57500	0.00458	6.06810	0.00607	4.575	16.55	0.02	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,003.97570	1.00398	945.28090	0.94528	1,003.976	15.13	0.94	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	157.73290	0.15773	190.43550	0.19044	157.733	15.44	0.34	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	178.06620	0.17807	212.86520	0.21287	178.066	15.56	0.36	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	166.01000	0.16601	156.89690	0.15690	166.010	17.43	0.33	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	50.96660	0.05097	49.47010	0.04947	50.967	20.08	0.12	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	29.26280	0.02926	28.19640	0.02820	29.263	21.07	0.07	0.00	0	250.00
\$ / R	On 07/05/2019	Any day expiry			14.48720	14.48720	14.42220	14.42220		16.24	0.00	0.00	0	303.00
\$ / R	On 09/05/2019	Any day expiry			14.49070	14.49070	14.42560	14.42560		16.31	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	823.46960	0.82347	771.39600	0.77140	823.470	14.74	0.86	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	478.08240	0.47808	444.51750	0.44452	478.082	15.67	0.66	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.49770	14.49770	14.43250	14.43250		16.31	0.00	0.00	0	93.00
\$ / R	On 20/05/2019	Any day expiry			14.50990	14.50990	14.44450	14.44450		16.44	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	500.06030	0.50006	466.22910	0.46623	500.060	15.95	0.63	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	157.90020	0.15790	147.87370	0.14787	157.900	18.69	0.26	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	117.90670	0.11791	110.72140	0.11072	117.907	19.37	0.20	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.52570	14.52570	14.46010	14.46010		16.54	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.52920	14.52920	14.46350	14.46350		16.53	0.00	0.00	0	416.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	9.87300	0.00987	10.24670	0.01025	9.873	14.01	0.03	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	244.39340	0.24439	274.05270	0.27405	244.393	15.88	0.35	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	266.05730	0.26606	297.19090	0.29719	266.057	15.97	0.37	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	246.06840	0.24607	231.91460	0.23191	246.068	17.80	0.35	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 31/05/2019	Any day expiry	15.79	Call	109.38960	0.10939	103.96100	0.10396	109.390	19.85	0.17	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	74.94040	0.07494	70.60400	0.07060	74.940	20.67	0.12	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.53450	14.53450	14.46870	14.46870		16.41	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.53620	14.53620	14.47040	14.47040		16.41	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.54680	14.54680	14.48080	14.48080		16.29	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	130.80540	0.13081	151.06090	0.15106	130.805	15.05	0.22	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	204.59390	0.20459	231.65760	0.23166	204.594	15.44	0.30	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	239.28180	0.23928	269.05660	0.26906	239.282	15.60	0.34	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	281.69770	0.28170	314.46030	0.31446	281.698	15.77	0.37	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.55380	14.55380	14.48770	14.48770		16.28	0.00	2,167,381,003.60	148,922	844,843.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.31180	0.00031	0.35810	0.00036	0.312	21.16	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	6.59400	0.00659	7.38630	0.00739	6.594	17.13	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	10.84410	0.01084	12.43340	0.01243	10.844	15.71	0.03	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	12.45750	0.01246	14.36680	0.01437	12.458	15.32	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	15.84350	0.01584	18.44360	0.01844	15.843	14.67	0.04	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	17.27270	0.01727	20.16960	0.02017	17.273	14.44	0.04	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	17.78020	0.01778	20.78290	0.02078	17.780	14.36	0.04	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	20.60380	0.02060	26.25320	0.02625	20.604	13.98	0.05	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.22	Put	30.11990	0.03012	37.58020	0.03758	30.120	14.16	0.07	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	31.99200	0.03199	39.78360	0.03978	31.992	14.18	0.07	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	32.96060	0.03296	40.92190	0.04092	32.961	14.20	0.07	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	36.00180	0.03600	44.48300	0.04448	36.002	14.24	0.08	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	38.14650	0.03815	46.98400	0.04698	38.147	14.27	0.08	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	43.93000	0.04393	53.69740	0.05370	43.930	14.35	0.09	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	1,119.05870	1.11906	1,065.79910	1.06580	1,119.059	14.56	0.87	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	1,036.95260	1.03695	985.95740	0.98596	1,036.953	14.71	0.85	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	83.15260	0.08315	98.25740	0.09826	83.153	14.71	0.15	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	136.99820	0.13700	158.36720	0.15837	136.998	15.05	0.22	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	811.25980	0.81126	768.62620	0.76863	811.260	15.16	0.75	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	160.55210	0.16055	184.30710	0.18431	160.552	15.18	0.25	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	757.09590	0.75710	716.77160	0.71677	757.096	15.30	0.72	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	743.95010	0.74395	704.20460	0.70420	743.950	15.33	0.72	0.00	0	23,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	190.15010	0.19015	216.50460	0.21650	190.150	15.33	0.28	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	211.66080	0.21166	239.75620	0.23976	211.661	15.44	0.30	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	215.38490	0.21538	243.77240	0.24377	215.385	15.45	0.31	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	267.43620	0.26744	299.57340	0.29957	267.436	15.68	0.36	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	289.24780	0.28925	322.80760	0.32281	289.248	15.76	0.37	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	312.04770	0.31205	347.01320	0.34701	312.048	15.85	0.39	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	539.62750	0.53963	509.88120	0.50988	539.628	15.94	0.59	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	504.54440	0.50454	476.69940	0.47670	504.544	16.06	0.56	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	381.06680	0.38107	419.85130	0.41985	381.067	16.09	0.44	0.00	0	31,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	431.94890	0.43195	409.26710	0.40927	431.949	16.36	0.51	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	488.26350	0.48826	532.86160	0.53286	488.263	16.48	0.51	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	500.55340	0.50055	545.61110	0.54561	500.553	16.53	0.52	0.00	0	1,000.00

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\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	400.55280	0.40055	379.73640	0.37974	400.553	16.56	0.48	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	378.44500	0.37844	358.95610	0.35896	378.445	16.71	0.46	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	367.83870	0.36784	348.98910	0.34899	367.839	16.79	0.45	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	344.20480	0.34420	326.78890	0.32679	344.205	16.97	0.43	0.00	0	30,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	290.12590	0.29013	276.01990	0.27602	290.126	17.42	0.37	0.00	0	17,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	263.88610	0.26389	251.39460	0.25139	263.886	17.67	0.34	0.00	0	2,900.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	218.53530	0.21854	208.53020	0.20853	218.535	18.18	0.29	0.00	0	14,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	214.41880	0.21442	204.66260	0.20466	214.419	18.23	0.29	0.00	0	1,980.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	180.83260	0.18083	173.09700	0.17310	180.833	18.66	0.25	0.00	0	146,182.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	167.74750	0.16775	160.78980	0.16079	167.748	18.85	0.23	0.00	0	1,380.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	164.63950	0.16464	157.86510	0.15787	164.640	18.90	0.23	0.00	0	143,800.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	158.60490	0.15860	152.18690	0.15219	158.605	19.00	0.22	0.00	0	39,589.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	155.67990	0.15568	149.43110	0.14943	155.680	19.05	0.22	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	145.89090	0.14589	140.21310	0.14021	145.891	19.22	0.21	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	136.77420	0.13677	131.62270	0.13162	136.774	19.38	0.19	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	125.96380	0.12596	121.42590	0.12143	125.964	19.60	0.18	0.00	0	6,800.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	122.57400	0.12257	118.22820	0.11823	122.574	19.67	0.18	0.00	0	911.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	114.02210	0.11402	109.70010	0.10970	114.022	19.87	0.17	0.00	0	5,020.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	104.46660	0.10447	100.60170	0.10060	104.467	20.04	0.15	0.00	0	6,800.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	14.79900	0.01480	14.19790	0.01420	14.799	22.55	0.03	0.00	0	8,203.00	
\$ / R	On 20/06/2019	Any day expiry			14.56430	14.56430	14.49810	14.49810		16.17	0.00	0.00	0	0.00	
\$ / R	On 28/06/2019	Any day expiry			14.57850	14.57850	14.51210	14.51210		16.21	0.00	0.00	0	2,607.00	
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	25.73060	0.02573	29.65540	0.02966	25.731	14.47	0.06	0.00	0	500.00	
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	217.40700	0.21741	244.88550	0.24489	217.407	15.26	0.29	0.00	0	29,000.00	
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	288.64460	0.28864	321.24950	0.32125	288.645	15.55	0.35	0.00	0	250.00	
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	310.57130	0.31057	344.58400	0.34458	310.571	15.63	0.37	0.00	0	250.00	
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	284.40950	0.28441	273.53350	0.27353	284.410	17.55	0.34	0.00	0	500.00	
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	247.53100	0.24753	238.57950	0.23858	247.531	17.93	0.31	0.00	0	29,000.00	
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	144.74740	0.14475	140.96330	0.14096	144.747	19.37	0.19	0.00	0	250.00	
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	106.16940	0.10617	103.52610	0.10353	106.169	20.08	0.15	0.00	0	250.00	
\$ / R	On 01/07/2019	Any day expiry			14.58380	14.58380	14.51740	14.51740		16.14	0.00	0.00	0	55.00	
\$ / R	On 03/07/2019	Any day expiry			14.58740	14.58740	14.52100	14.52100		16.16	0.00	0.00	0	0.00	
\$ / R	On 31/07/2019	Any day expiry			14.63730	14.63730	14.57060	14.57060		16.13	0.00	8,520,983.00	580	1,217.00	
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	46.01740	0.04602	51.88900	0.05189	46.017	14.62	0.08	0.00	0	500.00	
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	333.08530	0.33309	366.29190	0.36629	333.085	15.42	0.35	0.00	0	250.00	
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	355.36740	0.35537	389.81480	0.38981	355.367	15.50	0.37	0.00	0	250.00	
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	329.49340	0.32949	318.83500	0.31884	329.493	17.54	0.34	0.00	0	500.00	
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	186.47340	0.18647	181.65340	0.18165	186.473	19.18	0.21	0.00	0	250.00	
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	144.13040	0.14413	141.00030	0.14100	144.130	19.81	0.17	0.00	0	250.00	
\$ / R	On 01/08/2019	Any day expiry			14.63900	14.63900	14.57240	14.57240		16.13	0.00	0.00	0	55.00	
\$ / R	On 13/08/2019	Any day expiry			14.66040	14.66040	14.59350	14.59350		16.06	0.00	0.00	0	0.00	
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	482.74110	0.48274	523.14080	0.52314	482.741	15.80	0.43	0.00	0	3,147.00	
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	182.81180	0.18281	178.43200	0.17843	182.812	19.36	0.20	0.00	0	3,147.00	
\$ / R	On 30/08/2019	Any day expiry			14.69070	14.69070	14.62340	14.62340		16.11	0.00	6,482,027.80	439	2,072.00	

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	64.04220	0.06404	71.71230	0.07171	64.042	14.65	0.09	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	366.92200	0.36692	400.52770	0.40053	366.922	15.34	0.35	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	389.36320	0.38936	424.10980	0.42411	389.363	15.42	0.36	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	358.56910	0.35857	347.98500	0.34798	358.569	17.63	0.34	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	215.84350	0.21584	210.74390	0.21074	215.843	19.12	0.22	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	171.52030	0.17152	168.06380	0.16806	171.520	19.72	0.18	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.69610	14.69610	14.62870	14.62870		16.06	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.69980	14.69980	14.63230	14.63230		16.07	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.70160	14.70160	14.63410	14.63410		16.07	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	69.72630	0.06973	70.81580	0.07082	69.726	24.58	0.07	0.00	0	20,000.00
\$ / R	On 13/09/2019	Any day expiry			14.71610	14.71610	14.64830	14.64830		16.05	0.00	0.00	0	3,617.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.72150	14.72150	14.65360	14.65360		16.02	0.00	0.00	0	27,777.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	4.47370	0.00447	4.86360	0.00486	4.474	18.97	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	34.92960	0.03493	40.01440	0.04001	34.930	15.06	0.05	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.87	Put	61.05170	0.06105	68.90570	0.06891	61.052	14.75	0.09	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	75.60990	0.07561	84.85730	0.08486	75.610	14.62	0.10	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	90.48900	0.09049	101.07490	0.10107	90.489	14.50	0.12	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	103.52590	0.10353	117.14680	0.11715	103.526	14.42	0.13	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,262.09210	1.26209	1,214.92970	1.21493	1,262.092	14.71	0.79	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	204.18630	0.20419	225.88090	0.22588	204.186	14.74	0.22	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	224.29360	0.22429	247.34750	0.24735	224.294	14.80	0.24	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	288.82200	0.28882	317.78970	0.31779	288.822	14.94	0.29	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	299.42490	0.29942	329.85380	0.32985	299.425	14.96	0.30	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	347.69780	0.34770	380.70790	0.38071	347.698	15.14	0.33	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	386.64230	0.38664	421.54680	0.42155	386.642	15.28	0.35	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	427.90020	0.42790	464.65950	0.46466	427.900	15.42	0.37	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	456.67430	0.45667	494.64470	0.49464	456.674	15.51	0.39	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	506.84160	0.50684	546.77730	0.54678	506.842	15.66	0.41	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	749.17270	0.74917	721.97400	0.72197	749.173	15.72	0.58	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	609.55010	0.60955	653.02990	0.65303	609.550	15.94	0.46	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.70	Put	638.13390	0.63813	682.98700	0.68299	638.134	16.02	0.47	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	729.01440	0.72901	776.43410	0.77643	729.014	16.28	0.51	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	546.68410	0.54668	528.57620	0.52858	546.684	16.54	0.46	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	536.52040	0.53652	518.86280	0.51886	536.520	16.60	0.45	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	494.68000	0.49468	478.87640	0.47888	494.680	16.82	0.42	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,089.98410	1.08998	1,144.89450	1.14489	1,089.984	17.21	0.62	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	398.43760	0.39844	387.00720	0.38701	398.438	17.44	0.35	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,225.06230	1.22506	1,282.02620	1.28203	1,225.062	17.53	0.65	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	321.26140	0.32126	313.01550	0.31302	321.261	18.10	0.30	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	155.91730	0.15592	153.11450	0.15311	155.917	20.15	0.16	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	150.85490	0.15085	148.22360	0.14822	150.855	20.25	0.15	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	146.78770	0.14679	144.29150	0.14429	146.788	20.32	0.15	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	118.01430	0.11801	117.19330	0.11719	118.014	20.97	0.12	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	109.67220	0.10967	109.25040	0.10925	109.672	21.49	0.11	0.00	0	2,700.00

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	17.93	Call	106.85150	0.10685	106.49300	0.10649	106.851	21.70	0.11	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	91.11540	0.09112	91.08490	0.09108	91.115	23.07	0.09	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.74700	14.74700	14.67870	14.67870		16.06	0.00	0.00	0	98.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	80.40420	0.08040	89.72070	0.08972	80.404	14.58	0.10	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	395.22680	0.39523	429.42290	0.42942	395.227	15.25	0.34	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	417.72860	0.41773	452.99490	0.45299	417.729	15.32	0.36	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	389.91790	0.38992	379.43200	0.37943	389.918	17.65	0.34	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	245.79570	0.24580	240.34460	0.24034	245.796	19.03	0.23	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	198.21610	0.19822	194.38530	0.19439	198.216	19.63	0.19	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.75070	14.75070	14.68240	14.68240		16.07	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.80460	14.80460	14.73550	14.73550		16.10	0.00	0.00	0	153.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	95.13110	0.09513	106.06150	0.10606	95.131	14.49	0.11	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	421.69590	0.42170	456.18770	0.45619	421.696	15.22	0.34	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	444.28870	0.44429	479.76220	0.47976	444.289	15.30	0.35	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	415.88740	0.41589	405.15480	0.40515	415.887	17.82	0.33	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	272.83930	0.27284	266.19270	0.26619	272.839	19.12	0.23	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	224.85920	0.22486	219.77770	0.21978	224.859	19.67	0.19	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.85950	14.85950	14.78890	14.78890		16.12	0.00	0.00	0	97.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	106.59650	0.10660	118.76630	0.11877	106.596	14.37	0.12	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	442.32700	0.44233	477.51800	0.47752	442.327	15.18	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	464.93980	0.46494	501.04740	0.50105	464.940	15.25	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	441.28240	0.44128	429.68710	0.42969	441.282	17.93	0.33	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	297.39090	0.29739	289.74670	0.28975	297.391	19.14	0.23	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	249.06220	0.24906	243.00890	0.24301	249.062	19.67	0.20	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.86510	14.86510	14.79440	14.79440		16.09	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.86890	14.86890	14.79820	14.79820		16.10	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.88570	14.88570	14.81490	14.81490		16.16	0.00	0.00	0	22,743.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	15.80140	0.01580	17.33090	0.01733	15.801	13.74	0.02	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	92.86060	0.09286	103.44170	0.10344	92.861	14.26	0.10	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	112.29930	0.11230	124.83870	0.12484	112.299	14.33	0.12	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	259.42420	0.25942	283.25450	0.28325	259.424	14.74	0.23	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	302.48360	0.30248	328.59850	0.32860	302.484	14.84	0.25	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	349.86430	0.34986	378.28240	0.37828	349.864	14.94	0.28	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	371.51280	0.37151	400.91500	0.40092	371.513	14.98	0.29	0.00	0	26,500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	397.78730	0.39779	429.00970	0.42901	397.787	15.03	0.31	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	401.63200	0.40163	433.34850	0.43335	401.632	15.04	0.31	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	409.38450	0.40938	442.09360	0.44209	409.384	15.05	0.31	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	550.24740	0.55025	589.78120	0.58978	550.247	15.46	0.38	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	521.52000	0.52152	507.35340	0.50735	521.520	17.50	0.37	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	448.10550	0.44811	436.43470	0.43643	448.106	18.01	0.33	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	434.16330	0.43416	422.95790	0.42296	434.163	18.12	0.32	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	424.52520	0.42453	413.64470	0.41364	424.525	18.19	0.31	0.00	0	26,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	406.02240	0.40602	395.27850	0.39528	406.022	18.35	0.30	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	402.25140	0.40225	391.62110	0.39162	402.251	18.37	0.30	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 13/12/2019	Foreign Exchange Future	16.85	Call	322.89570	0.32290	314.66410	0.31466	322.896	19.01	0.25	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	299.35220	0.29935	291.81080	0.29181	299.352	19.24	0.23	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	256.02910	0.25603	249.73060	0.24973	256.029	19.72	0.20	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	107.89410	0.10789	102.19040	0.10219	107.894	23.69	0.09	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.91960	14.91960	14.84830	14.84830		16.12	0.00	0.00	0	45.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	116.97720	0.11698	130.38280	0.13038	116.977	14.20	0.12	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	462.50630	0.46251	497.97910	0.49798	462.506	15.14	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	485.10960	0.48511	521.42680	0.52143	485.110	15.21	0.34	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	465.96350	0.46596	454.02640	0.45403	465.963	18.03	0.33	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	323.49440	0.32349	315.33140	0.31533	323.494	19.16	0.24	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	275.05810	0.27506	268.24410	0.26824	275.058	19.66	0.21	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.92350	14.92350	14.85210	14.85210		16.13	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.97950	14.97950	14.90650	14.90650		16.21	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			15.03360	15.03360	14.95970	14.95970		16.23	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			15.03940	15.03940	14.96540	14.96540		16.21	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.06650	15.06650	14.99210	14.99210		16.19	0.00	0.00	0	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	30.43740	0.03044	34.77290	0.03477	30.437	13.72	0.04	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	140.73460	0.14073	157.93930	0.15794	140.735	14.18	0.13	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	159.99670	0.16000	178.44160	0.17844	159.997	14.27	0.14	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	431.08440	0.43108	462.75930	0.46276	431.084	15.00	0.29	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	594.58550	0.59459	634.13680	0.63414	594.586	15.32	0.35	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	649.22000	0.64922	690.30270	0.69030	649.220	15.47	0.37	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	527.52610	0.52753	513.73830	0.51374	527.526	18.20	0.33	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	487.61150	0.48761	474.93030	0.47493	487.612	18.46	0.31	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	351.52680	0.35153	342.51090	0.34251	351.527	19.58	0.23	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			15.09970	15.09970	15.02500	15.02500		16.28	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.15420	15.15420	15.07830	15.07830		16.50	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.22270	15.22270	15.14540	15.14540		16.75	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.24290	15.24290	15.16510	15.16510		16.89	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	52.58630	0.05259	58.01770	0.05802	52.586	14.28	0.05	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	595.52880	0.59553	630.11940	0.63012	595.529	15.68	0.32	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	594.20680	0.59421	577.11310	0.57711	594.207	19.27	0.32	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			15.33840	15.33840	15.25980	15.25980		16.96	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.43940	15.43940	15.36070	15.36070		16.86	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.55380	14.55380	14.48770	14.48770		16.28	0.00	0.00	0	485.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.72150	14.72150	14.65360	14.65360		16.02	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.88570	14.88570	14.81490	14.81490		16.16	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			15.06650	15.06650	14.99210	14.99210		16.19	0.00	0.00	0	0.00
£ / R	On 29/03/2019	Any day expiry			19.08600	19.08600	18.97640	18.97640		26.81	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			19.14240	19.14240	19.03090	19.03090		17.10	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			19.17760	19.17760	19.06560	19.06560		16.72	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			19.18730	19.18730	19.07520	19.07520		16.47	0.00	0.00	0	27.00

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 31/05/2019	Any day expiry		19.29120	19.29120		19.28300	19.28300		16.01	0.00	1,754,753.00	91	91.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.33680	19.33680		19.22290	19.22290		15.94	0.00	1,529,038,123.20	79,074	121,665.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	1,469.92010	1.46992	1,382.13240	1.38213	1,469.920	16.30	0.84	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future		19.64630	19.64630		19.52910	19.52910		15.56	0.00	0.00	0	21,179.00
£ / R	On 13/12/2019	Foreign Exchange Future		19.94170	19.94170		19.82020	19.82020		15.52	0.00	0.00	0	12,846.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	518.05720	0.51806	558.71800	0.55872	518.057	15.36	0.30	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	409.98760	0.40999	386.74830	0.38675	409.988	16.90	0.26	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future		20.26640	20.26640		20.14000	20.14000		15.53	0.00	0.00	0	4,674.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13280	0.13280		0.13250	0.13250		16.80	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future		0.13530	0.13530		0.13500	0.13500		18.36	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future		0.13770	0.13770		0.13730	0.13730		18.18	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future		0.14040	0.14040		0.14000	0.14000		18.20	0.00	0.00	0	0.00
€ / R	On 29/03/2019	Any day expiry		16.29560	16.29560		16.25910	16.25910		18.54	0.00	865,633.10	53	53.00
€ / R	On 15/04/2019	Any day expiry		16.35350	16.35350		16.31560	16.31560		15.05	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry		16.39010	16.39010		16.35160	16.35160		14.79	0.00	0.00	0	1.00
€ / R	On 10/06/2019	Any day expiry		16.54130	16.54130		16.50130	16.50130		15.19	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.55470	16.55470		16.51460	16.51460		15.16	0.00	6,141,793.70	371	121,708.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	57.33790	0.05734	65.30850	0.06531	57.338	13.52	0.11	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	434.81030	0.43481	424.34860	0.42435	434.810	15.37	0.49	0.00	0	300.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.73	Put	576.52390	0.57652	607.24670	0.60725	576.524	15.57	0.54	0.00	0	500.00
€ / R	On 14/08/2019	Any day expiry		16.76250	16.76250		16.72140	16.72140		15.00	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	97.25650	0.09726	96.35890	0.09636	97.256	19.48	0.11	0.00	0	42,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		16.87500	16.87500		16.83300	16.83300		15.02	0.00	0.00	0	42,345.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	176.60230	0.17660	187.59690	0.18760	176.602	13.62	0.19	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	312.37590	0.31238	307.58310	0.30758	312.376	17.17	0.27	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	260.45350	0.26045	256.34030	0.25634	260.453	17.67	0.23	0.00	0	40,000.00
€ / R	On 13/12/2019	Foreign Exchange Future		17.18220	17.18220		17.13680	17.13680		15.19	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	22.43070	0.02243	25.37310	0.02537	22.431	14.21	0.03	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	36.72470	0.03672	40.99290	0.04099	36.725	14.05	0.04	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	242.06520	0.24207	252.19010	0.25219	242.065	13.79	0.20	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	377.87300	0.37787	392.69380	0.39269	377.873	14.02	0.28	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	288.10520	0.28811	283.16040	0.28316	288.105	18.48	0.20	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	210.73900	0.21074	209.09810	0.20910	210.739	19.49	0.15	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry		17.39770	17.39770		17.34940	17.34940		15.26	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,336.99850	1.33700	1,307.91210	1.30791	1,336.999	14.38	0.65	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,205.51870	1.20552	1,179.04350	1.17904	1,205.519	14.69	0.61	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,162.99000	1.16299	1,137.41000	1.13741	1,162.990	14.79	0.59	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,130.94480	1.13094	1,106.04440	1.10604	1,130.945	14.87	0.58	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future		17.52130	17.52130		17.47200	17.47200		15.28	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.53000	96.53000		96.50000	96.50000			0.00	0.00	0	51.00

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
AL37	On 02/05/2019	Index Future	628.63500	628.63500	629.22600	629.22600					0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future	640.29800	640.29800	640.97700	640.97700					0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	653.63800	653.63800	654.39100	654.39100					0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	724.17000	724.17000	725.70700	725.70700					0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	737.60500	737.60500	739.26000	739.26000					0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	752.97200	752.97200	754.73100	754.73100					0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	654.09600	654.09600	655.84100	655.84100					0.00	0.00	0	900.00
ALBI	On 01/08/2019	Index Future	666.23100	666.23100	668.08900	668.08900					0.00	0.00	0	20.00
ALBI	On 07/11/2019	Index Future	680.11200	680.11200	682.07000	682.07000					0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.40120	10.40120	10.30800	10.30800				12.17	0.00	52,006.00	5	17,563.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.53920	10.53920	10.44520	10.44520				12.02	0.00	0.00	0	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.67470	10.67470	10.57800	10.57800				12.11	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	321.55350	0.32155	292.70140	0.29270	321.553	12.74	0.41	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	10.82210	10.82210	10.72280	10.72280				12.23	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	10.89410	10.89410	10.81240	10.81240				14.05	0.00	0.00	0	2,200.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	11.04330	11.04330	10.96010	10.96010				13.91	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.18750	11.18750	11.10170	11.10170				13.74	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.34610	11.34610	11.25770	11.25770				13.63	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.74870	14.74870	14.71290	14.71290				15.43	0.00	0.00	0	893.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.04850	15.04850	15.01100	15.01100				15.45	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.33710	15.33710	15.29660	15.29660				15.88	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	15.65650	15.65650	15.61300	15.61300				16.12	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.21860	2.21860	2.21350	2.21350				13.63	0.00	0.00	0	450.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.26280	2.26280	2.25740	2.25740				13.61	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.30520	2.30520	2.29940	2.29940				13.79	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.35220	2.35220	2.34570	2.34570				13.91	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 02/05/2019	Bond Future	11.02677	75.92641	10.98288	76.18077					0.00	0.00	0	350.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 01/08/2019	Bond Future		11.13757	77.33504		11.09041	77.60377			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future		11.25298	75.15086		11.20272	75.43226			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		11.30339	77.45509		11.26457	77.71017			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future		11.41264	78.89217		11.37091	79.16192			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future		11.52675	76.27023		11.48223	76.55302			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		647.44000	647.44000		649.25000	649.25000			0.00	0.00	0	448.00
GOVI	On 01/08/2019	GOVI		659.45200	659.45200		661.37500	661.37500			0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI		673.19100	673.19100		675.21600	675.21600			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.85890	1.85890		1.85050	1.85050		15.93	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future		1.88500	1.88500		1.87630	1.87630		16.16	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future		1.90950	1.90950		1.90050	1.90050		16.00	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		133.81914	133.81914		133.83636	133.83636			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future		134.87774	134.87774		134.91218	134.91218			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future		137.72284	137.72284		137.77065	137.77065			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		100.26502	100.26502		100.27770	100.27770			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future		102.14981	102.14981		102.17543	102.17543			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future		103.19698	103.19698		103.23259	103.23259			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		102.63819	102.63819		102.65128	102.65128			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future		104.56761	104.56761		104.59382	104.59382			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future		105.58957	105.58957		105.62608	105.62608			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		122.12205	122.12205		122.13748	122.13748			0.00	0.00	0	11,059.00
I2038	On 01/08/2019	Bond Future		122.77864	122.77864		122.80968	122.80968			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future		125.36881	125.36881		125.41179	125.41179			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 02/05/2019	Bond Future		113.75910	113.75910		113.77329	113.77329			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future		115.89767	115.89767		115.92635	115.92635			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		116.60210	116.60210		116.64207	116.64207			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 02/05/2019	Bond Future			119.07586		119.07586		119.58127	119.58127			0.00	0.00	0	10,684.00
I2050	On 01/08/2019	Bond Future			119.49644		119.49644		120.02640	120.02640			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future			122.01732		122.01732		122.56949	122.56949			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			256.13400		256.13400		256.30200	256.30200			0.00	0.00	0	733.00
IGOV	On 01/08/2019	Index Future			260.94900		260.94900		261.15100	261.15100			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future			266.45200		266.45200		266.68200	266.68200			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 14/06/2019	Foreign Exchange Future			0.14230		0.14230		0.14190	0.14190			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.14120		0.14120		0.14140	0.14140			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.14020		0.14020		0.13940	0.13940			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13890		0.13890		0.13730	0.13730			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.71090		1.71090		1.70200	1.70200		12.58	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future			1.73610		1.73610		1.72710	1.72710		12.81	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future			1.75980		1.75980		1.75020	1.75020		12.79	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.06680		10.06680		10.01340	10.01340		13.31	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			10.19780		10.19780		10.14310	10.14310		13.25	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.32370		10.32370		10.26680	10.26680		13.20	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.45990		10.45990		10.40070	10.40070		13.24	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35330		1.35330		1.34900	1.34900			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future			1.35940		1.35940		1.35550	1.35550			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future			1.36400		1.36400		1.36240	1.36240			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.32860		1.32860		1.32680	1.32680			0.00	0.00	0	5.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.33450		1.33450		1.33270	1.33270			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.33970		1.33970		1.33790	1.33790			0.00	0.00	0	2,219.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.34510		1.34510		1.34340	1.34340			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.13750		1.13750		1.13990	1.13990			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.14630		1.14630		1.14870	1.14870			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.15430		1.15430		1.15670	1.15670			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.16290		1.16290		1.16540	1.16540			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.77245		113.38962		8.74341	113.55846		6.24	0.00	64,972,252.26	573	89,056.00
R186	On 02/05/2019	Bond Future	8.50	Call	302.73000		0.30273		354.50000	0.35450	302.730	6.07	0.24	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	514.38000		0.51438		586.96000	0.58696	514.380	6.15	0.35	0.00	0	90.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/05/2019	Bond Future	8.65	Call	579.72000	0.57972		657.69000	0.65769	579.720	6.17	0.38	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	8.70	Call	700.30000	0.70030		787.25000	0.78725	700.300	6.21	0.43	0.00	0	200.00	
R186	On 02/05/2019	Bond Future	8.80	Call	986.01000	0.98601		1,090.36000	1.09036	986.010	6.28	0.53	0.00	0	7,500.00	
R186	On 02/05/2019	Bond Future	8.90	Put	591.21000	0.59121		542.45000	0.54245	591.210	6.36	0.37	0.00	0	8,250.00	
R186	On 02/05/2019	Bond Future	9.00	Call	1,722.39000	1.72239		1,855.81000	1.85581	1,722.390	6.44	0.72	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.00	Put	410.99000	0.41099		375.57000	0.37557	410.990	6.44	0.28	0.00	0	7,500.00	
R186	On 02/05/2019	Bond Future	9.05	Put	341.04000	0.34104		311.24000	0.31124	341.040	6.50	0.24	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	9.20	Call	2,635.66000	2.63566		2,787.62000	2.78762	2,635.660	6.67	0.85	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	9.25	Call	2,881.77000	2.88177		3,036.86000	3.03686	2,881.770	6.73	0.87	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	9.30	Call	3,133.37000	3.13337		3,291.08000	3.29108	3,133.370	6.79	0.90	0.00	0	200.00	
R186	On 02/05/2019	Bond Future	9.75	Put	15.63000	0.01563		14.39000	0.01439	15.630	7.34	0.02	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.96	Put	4.06000	0.00406		3.76000	0.00376	4.060	7.34	0.00	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	10.02	Put	2.68000	0.00268		2.49000	0.00249	2.680	7.34	0.00	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	10.07	Put	1.88000	0.00188		1.75000	0.00175	1.880	7.34	0.00	0.00	0	200.00	
R186	On 01/08/2019	Bond Future			8.83291	110.19413		8.79994	110.38031		6.45	0.00	0.00	0	10.00	
R186	On 01/08/2019	Bond Future	8.30	Call	534.36000	0.53436		583.84000	0.58384	534.360	6.16	0.23	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	9.05	Call	2,405.21000	2.40521		2,528.18000	2.52818	2,405.210	6.68	0.62	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	10.08	Put	165.17000	0.16517		154.40000	0.15440	165.170	7.50	0.07	0.00	0	6,000.00	
R186	On 07/11/2019	Bond Future			8.88460	112.49118		8.84797	112.69161		6.62	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			300.00520	300.00520		300.04433	300.04433			0.00	0.00	0	2,350.00	
R197	On 01/08/2019	Bond Future			298.09003	298.09003		298.16744	298.16744			0.00	0.00	0	40.00	
R197	On 07/11/2019	Bond Future			304.37827	304.37827		304.48524	304.48524			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 02/05/2019	Bond Future			233.67920	233.67920		233.70865	233.70865			0.00	0.00	0	8,706.00	
R202	On 01/08/2019	Bond Future			234.05920	234.05920		234.11858	234.11858			0.00	0.00	0	0.00	
R202	On 07/11/2019	Bond Future			238.99638	238.99638		239.07878	239.07878			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			7.88816	100.96697		7.85893	101.06154		2.84	0.00	16,255,682.17	161	66,612.00	
R2023	On 01/08/2019	Bond Future			7.91341	102.84018		7.87765	102.94926		2.89	0.00	0.00	0	0.00	
R2023	On 07/11/2019	Bond Future			7.92383	101.04875		7.88145	101.16949		3.32	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			9.33514	93.16741		9.29085	93.44638		8.72	0.00	85,993,519.43	923	46,390.00	
R2030	On 02/05/2019	Bond Future	8.90	Call	166.41000	0.16641		215.85000	0.21585	166.410	8.31	0.14	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	9.40	Call	1,266.61000	1.26661		1,444.18000	1.44418	1,266.610	8.90	0.57	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	10.20	Put	44.25000	0.04425		37.89000	0.03789	44.250	10.19	0.04	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
R2030	On 01/08/2019	Bond Future		9.40461	90.89104		9.35671	91.18697		9.04	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	120.64000	0.12064	143.75000	0.14375	120.640	7.97	0.07	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	336.43000	0.33643	388.18000	0.38818	336.430	8.07	0.15	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	8.77	Call	451.28000	0.45128	515.51000	0.51551	451.280	8.15	0.19	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,190.05000	1.19005	1,312.46000	1.31246	1,190.050	8.67	0.38	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,374.16000	1.37416	1,507.73000	1.50773	1,374.160	8.76	0.41	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.27	Call	1,513.79000	1.51379	1,655.26000	1.65526	1,513.790	8.82	0.44	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.68	Put	1,238.87000	1.23887	1,143.71000	1.14371	1,238.870	9.24	0.36	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	1,218.34000	1.21834	1,124.45000	1.12445	1,218.340	9.25	0.35	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.46347	92.78597	9.41222	93.09668		9.40	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			9.56391	91.19736	9.52468	91.46565		9.89	0.00	12,311,643.60	135	42,602.00
R2032	On 01/08/2019	Bond Future			9.63084	92.88936	9.58853	93.17418		9.82	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.69496	90.66275	9.64976	90.96204		10.72	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			9.76388	94.52740	9.71956	94.86311		10.63	0.00	175,442,854.40	1,856	80,715.00
R2035	On 01/08/2019	Bond Future			9.83090	96.28114	9.78350	96.63512		10.57	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.89857	93.78191	9.84828	94.15204		11.61	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			9.84058	91.08541	9.79120	91.46199		11.18	0.00	0.00	0	52,038.00
R2037	On 01/08/2019	Bond Future			9.91130	88.52011	9.85877	88.91520		11.66	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.97379	90.36573	9.91836	90.77745		12.23	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			9.94576	94.12117	9.90652	94.44132		11.57	0.00	0.00	0	23,819.00
R2040	On 02/05/2019	Bond Future	9.60	Call	344.70000	0.34470	424.71000	0.42471	344.700	10.81	0.20	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	2,650.83000	2.65083	2,902.53000	2.90253	2,650.830	11.91	0.72	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.01697	91.36191	9.97498	91.69992		12.09	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			10.08031	93.26672	10.03584	93.62044		12.70	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			9.92399	91.54200	9.88976	91.82796		12.12	0.00	0.00	0	38,103.00
R2044	On 01/08/2019	Bond Future			9.99096	88.86002	9.95425	89.16288		12.67	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	629.39000	0.62939	697.73000	0.69773	629.390	11.33	0.20	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,119.73000	2.11973	2,268.65000	2.26865	2,119.730	12.45	0.45	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,177.50000	1.17750	1,109.87000	1.10987	1,177.500	13.70	0.26	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			10.05024	90.71273	10.01133	91.03029		13.32	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			9.89077	90.77286	9.85646	91.06840		12.51	0.00	0.00	0	103,755.00

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			9.95041		92.45690		9.91372	92.76943		12.48	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			10.01041		89.94143		9.97154	90.26891		13.80	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			6.44734		102.76331		6.43951	102.76856		0.17	0.00	15,517,259.81	151	6,013.00
R207	On 01/08/2019	Bond Future			5.79035		101.02861		5.74857	101.04687		0.15	0.00	0.00	0	50.00
R207	On 07/11/2019	Bond Future			2.71183		103.13459		2.55552	103.16274		0.05	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			6.96998		100.28807		6.99321	100.24749		0.85	0.00	121,348,564.70	1,210	15,704.00
R208	On 01/08/2019	Bond Future			6.88024		102.14868		6.89892	102.12001		0.90	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.68179		100.87177		6.69703	100.85192		1.07	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			9.70584		72.19117		9.66145	72.47856		12.01	0.00	0.00	0	101,926.00
R209	On 02/05/2019	Bond Future	9.35	Call	270.51000		0.27051		340.57000	0.34057	270.510	11.32	0.19	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,062.10000		2.06210		2,285.01000	2.28501	2,062.100	12.35	0.72	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	69.10000		0.06910		59.50000	0.05950	69.100	13.64	0.05	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	29.29000		0.02929		25.24000	0.02524	29.290	14.09	0.02	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.76545		73.53051		9.71830	73.83244		12.00	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	830.70000		0.83070		925.67000	0.92567	830.700	11.28	0.28	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,205.72000		2.20572		2,377.60000	2.37760	2,205.720	12.07	0.53	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	741.86000		0.74186		685.60000	0.68560	741.860	13.38	0.22	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.82260		71.90955		9.77287	72.22451		13.13	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 02/05/2019	Bond Future			184.79830		184.79830		184.89490	184.89490			0.00	0.00	0	1,628.00
R210	On 01/08/2019	Bond Future			188.27215		188.27215		188.39385	188.39385			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future			189.60543		189.60543		189.74725	189.74725			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			156.89450		156.89450		156.93645	156.93645			0.00	0.00	0	7,946.00

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	157.62386		157.62386		157.68637	157.68637			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future	160.94894		160.94894		161.02754	161.02754			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	9.45210		84.04411		9.41281	84.28775		9.64	0.00	8,740,587.44	104	29,177.00
R213	On 01/08/2019	Bond Future	9.51466		85.60336		9.47226	85.86216		9.61	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.57722		83.83354		9.53192	84.10547		10.44	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	9.91110		70.93740		9.87175	71.20121		12.90	0.00	3,972,494.40	56	21,077.00
R214	On 01/08/2019	Bond Future	9.97149		72.25349		9.92963	72.53121		12.87	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	10.03238		70.45928		9.98821	70.74934		14.14	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 14/06/2019	Foreign Exchange Future	10.79150		10.79150		10.74840	10.74840		13.80	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.93600		10.93600		10.89190	10.89190		13.57	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	11.07700		11.07700		11.03070	11.03070		13.65	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.46690		2.46690		2.41410	2.41410		20.77	0.00	0.00	0	40,000.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.35480		2.35480		2.29890	2.29890		19.94	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.27470		2.27470		2.20880	2.20880		21.28	0.00	0.00	0	0.00
Total for Derivatives :												4,232,058,086.61	235,209	8 652 032.00
Grand Total:												4,232,058,086.61	235,209	8 652 032.00