



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: 04/04/2019

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 04/04/2019	Any day expiry	14.15740	14.15740		14.15850	14.15850		17.40	0.00	141,574,000.00	10,000	0.00	
\$ / R	On 05/04/2019	Any day expiry	14.11640	14.11640		14.16020	14.16020		17.20	0.00	0.00	0	2,025.00	
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	1.41270	0.00141	2.58280	0.00258	1.413	24.17	0.02	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	5.29230	0.00529	21.14730	0.02115	5.292	21.63	0.07	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.40	Put	286.76620	0.28677	255.59160	0.25559	286.766	22.52	0.95	0.00	0	35,000.00
\$ / R	On 15/04/2019	Any day expiry	14.13340	14.13340		14.17730	14.17730		14.17	0.00	994,000.00	70	1,830.00	
\$ / R	On 17/04/2019	Any day expiry	14.13680	14.13680		14.18070	14.18070		14.39	0.00	0.00	0	0.00	
\$ / R	On 17/04/2019	Any day expiry	14.40	Call	63.72020	0.06372	84.78720	0.08479	63.720	15.13	0.26	0.00	0	20,000.00
\$ / R	On 17/04/2019	Any day expiry	14.44	Call	55.12340	0.05512	74.71350	0.07471	55.123	15.25	0.23	0.00	0	60,000.00
\$ / R	On 17/04/2019	Any day expiry	14.45	Call	53.13750	0.05314	72.36580	0.07237	53.138	15.28	0.23	0.00	0	40,000.00
\$ / R	On 23/04/2019	Any day expiry	14.14700	14.14700		14.19080	14.19080		14.21	0.00	0.00	0	0.00	
\$ / R	On 23/04/2019	Any day expiry	14.20	Call	160.49960	0.16050	189.83790	0.18984	160.500	14.40	0.46	0.00	0	25,000.00
\$ / R	On 23/04/2019	Any day expiry	14.50	Call	73.15590	0.07316	92.28120	0.09228	73.156	15.54	0.25	0.00	0	50,000.00
\$ / R	On 23/04/2019	Any day expiry	14.55	Call	63.80750	0.06381	81.40400	0.08140	63.808	15.73	0.22	0.00	0	25,000.00
\$ / R	On 26/04/2019	Any day expiry	14.15220	14.15220		14.19580	14.19580		14.46	0.00	0.00	0	349.00	
\$ / R	On 29/04/2019	Any day expiry	14.15780	14.15780		14.20100	14.20100		14.30	0.00	0.00	0	15.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 30/04/2019	Any day expiry			14.15970	14.15970		14.20270	14.20270		14.36	0.00	227,958.40	16	4,563.00
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	4.37100	0.00437		4.79140	0.00479	4.371	15.72	0.02	0.00	0	3,000.00		
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	686.80330	0.68680	731.61610	0.73162	686.803	12.89	0.92	0.00	0	2,500.00			
\$ / R	13.95	Put	On 30/04/2019	Any day expiry	119.98460	0.11998	115.84900	0.11585	119.985	13.92	0.34	0.00	0	734.00			
\$ / R	14.20	Call	On 30/04/2019	Any day expiry	200.06810	0.20007	230.06200	0.23006	200.068	14.55	0.48	0.00	0	734.00			
\$ / R	14.20	Put	On 30/04/2019	Any day expiry	240.36810	0.24037	227.36200	0.22736	240.368	14.55	0.52	0.00	0	250.00			
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	270.84270	0.27084	256.38120	0.25638	270.843	14.73	0.56	0.00	0	250.00			
\$ / R	14.45	Call	On 30/04/2019	Any day expiry	118.27730	0.11828	141.03000	0.14103	118.277	15.46	0.32	0.00	0	734.00			
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	50.34790	0.05035	63.64840	0.06365	50.348	16.89	0.15	0.00	0	500.00			
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	6.03710	0.00604	11.58120	0.01158	6.037	18.21	0.02	0.00	0	250.00			
\$ / R	15.96	Call	On 30/04/2019	Any day expiry	2.90090	0.00290	5.22600	0.00523	2.901	19.53	0.01	0.00	0	250.00			
\$ / R			On 07/05/2019	Any day expiry	14.17210	14.17210	14.21460	14.21460		14.43	0.00	0.00	0	303.00			
\$ / R			On 09/05/2019	Any day expiry	14.17540	14.17540	14.21800	14.21800		14.78	0.00	0.00	0	25,000.00			
\$ / R	13.72	Call	On 09/05/2019	Any day expiry	534.26870	0.53427	576.57100	0.57657	534.269	14.00	0.78	0.00	0	50,000.00			
\$ / R	14.20	Call	On 09/05/2019	Any day expiry	246.83530	0.24684	280.52080	0.28052	246.835	14.78	0.49	0.00	0	50,000.00			
\$ / R			On 13/05/2019	Any day expiry	14.18190	14.18190	14.22480	14.22480		14.94	0.00	0.00	0	93.00			
\$ / R			On 15/05/2019	Any day expiry	14.18520	14.18520	14.22820	14.22820		15.15	0.00	0.00	0	4,322.00			
\$ / R			On 20/05/2019	Any day expiry	14.19340	14.19340	14.23670	14.23670		15.33	0.00	0.00	0	0.00			
\$ / R	14.25	Call	On 20/05/2019	Any day expiry	284.30780	0.28431	314.77550	0.31478	284.308	15.48	0.48	0.00	0	61,000.00			
\$ / R	15.25	Call	On 20/05/2019	Any day expiry	65.58800	0.06559	77.59220	0.07759	65.588	18.36	0.14	0.00	0	40,000.00			
\$ / R	15.50	Call	On 20/05/2019	Any day expiry	45.31380	0.04531	54.43430	0.05443	45.314	19.04	0.10	0.00	0	21,000.00			
\$ / R			On 29/05/2019	Any day expiry	14.20810	14.20810	14.25190	14.25190		15.69	0.00	0.00	0	387.00			
\$ / R			On 31/05/2019	Any day expiry	14.21140	14.21140	14.25530	14.25530		15.80	0.00	0.00	0	452.00			
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	18.67640	0.01868	16.92390	0.01692	18.676	14.27	0.05	0.00	0	500.00			
\$ / R	14.20	Put	On 31/05/2019	Any day expiry	348.06860	0.34807	336.07380	0.33607	348.069	15.80	0.48	0.00	0	250.00			
\$ / R	14.25	Put	On 31/05/2019	Any day expiry	376.99290	0.37699	362.69200	0.36269	376.993	15.93	0.50	0.00	0	250.00			
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	130.99030	0.13099	147.13510	0.14714	130.990	17.95	0.23	0.00	0	500.00			
\$ / R	15.79	Call	On 31/05/2019	Any day expiry	47.71950	0.04772	56.10750	0.05611	47.719	19.74	0.09	0.00	0	250.00			
\$ / R	16.15	Call	On 31/05/2019	Any day expiry	28.00750	0.02801	34.25200	0.03425	28.008	20.21	0.06	0.00	0	250.00			
\$ / R			On 03/06/2019	Any day expiry	14.21630	14.21630	14.26040	14.26040		15.77	0.00	0.00	0	0.00			
\$ / R			On 04/06/2019	Any day expiry	14.21800	14.21800	14.26210	14.26210		15.83	0.00	0.00	0	74.00			
\$ / R			On 10/06/2019	Any day expiry	14.22810	14.22810	14.27240	14.27240		15.96	0.00	0.00	0	0.00			
\$ / R	13.83	Put	On 10/06/2019	Any day expiry	203.07440	0.20307	194.18630	0.19419	203.074	15.37	0.32	0.00	0	45,000.00			
\$ / R	14.06	Put	On 10/06/2019	Any day expiry	301.13610	0.30114	288.42610	0.28843	301.136	15.69	0.42	0.00	0	18,000.00			
\$ / R	14.15	Put	On 10/06/2019	Any day expiry	345.76920	0.34577	331.45480	0.33145	345.769	15.82	0.45	0.00	0	18,000.00			
\$ / R	14.25	Put	On 10/06/2019	Any day expiry	399.38150	0.39938	383.24480	0.38324	399.382	15.96	0.50	0.00	0	18,000.00			
\$ / R			On 14/06/2019	Foreign Exchange Future	14.23490	14.23490	14.27920	14.27920		16.02	0.00	487,459,915.60	34,244	870,257.00			
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	0.38500	0.00039	0.39510	0.00040	0.385	21.36	0.00	0.00	0	1,000.00			
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	6.98450	0.00698	7.59620	0.00760	6.985	16.31	0.02	0.00	0	1,000.00			
\$ / R	12.65	Put	On 14/06/2019	Foreign Exchange Future	11.75990	0.01176	12.94350	0.01294	11.760	14.69	0.03	0.00	0	1,050.00			
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	13.63310	0.01363	15.03310	0.01503	13.633	14.26	0.04	0.00	0	1,000.00			
\$ / R	12.92	Put	On 14/06/2019	Foreign Exchange Future	22.33310	0.02233	22.08220	0.02208	22.333	14.20	0.06	0.00	0	2,100.00			
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	27.16310	0.02716	26.71850	0.02672	27.163	14.28	0.07	0.00	0	911.00			
\$ / R	13.00	Put	On 14/06/2019	Foreign Exchange Future	28.94340	0.02894	28.42350	0.02842	28.943	14.31	0.07	0.00	0	165,703.00			

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	13.10	Put	39.24060	0.03924	38.26320	0.03826	39.241	14.44	0.09	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.22	Put	55.04380	0.05504	53.31020	0.05331	55.044	14.60	0.12	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	58.08100	0.05808	56.19840	0.05620	58.081	14.63	0.12	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	59.64610	0.05965	57.68630	0.05769	59.646	14.64	0.13	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	64.52670	0.06453	62.32350	0.06232	64.527	14.68	0.13	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	67.93880	0.06794	65.56540	0.06557	67.939	14.71	0.14	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	77.04370	0.07704	74.21310	0.07421	77.044	14.78	0.15	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	844.49250	0.84449	884.30950	0.88431	844.493	14.98	0.80	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	136.05360	0.13605	130.33420	0.13033	136.054	15.12	0.24	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	770.95360	0.77095	809.53420	0.80953	770.954	15.12	0.76	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	212.28160	0.21228	203.63960	0.20364	212.282	15.43	0.32	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	574.78650	0.57479	609.44460	0.60944	574.787	15.53	0.65	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	243.99930	0.24400	234.21100	0.23421	243.999	15.55	0.36	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	528.88310	0.52888	562.34620	0.56235	528.883	15.64	0.62	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	282.93030	0.28293	271.78920	0.27179	282.930	15.67	0.39	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	517.83030	0.51783	550.98920	0.55099	517.830	15.67	0.61	65,273,034.38	7,500	27,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	310.78940	0.31079	298.70970	0.29871	310.789	15.75	0.42	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	315.57890	0.31558	303.34100	0.30334	315.579	15.77	0.42	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	381.62370	0.38162	367.28340	0.36728	381.624	15.95	0.47	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	408.85850	0.40886	393.69230	0.39369	408.858	16.02	0.49	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	438.41360	0.43841	421.08650	0.42109	438.414	16.14	0.51	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	353.83580	0.35384	379.93280	0.37993	353.836	16.26	0.47	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	328.13660	0.32814	353.01530	0.35302	328.137	16.43	0.44	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	526.21620	0.52622	506.45200	0.50645	526.216	16.48	0.56	0.00	0	31,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	275.81530	0.27582	297.99860	0.29800	275.815	16.82	0.39	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	656.27070	0.65627	633.34270	0.63334	656.271	16.94	0.63	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	670.62690	0.67063	647.37700	0.64738	670.627	16.99	0.64	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	252.74860	0.25275	273.64120	0.27364	252.749	17.02	0.36	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	236.69580	0.23670	256.64610	0.25665	236.696	17.16	0.34	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	229.04900	0.22905	248.54150	0.24854	229.049	17.24	0.33	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.78	Call	221.64700	0.22165	240.68620	0.24069	221.647	17.31	0.32	0.00	0	250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	212.14850	0.21215	230.59340	0.23059	212.148	17.41	0.31	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	174.13490	0.17413	190.16240	0.19016	174.135	17.84	0.27	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	155.96400	0.15596	170.75870	0.17076	155.964	18.08	0.24	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	125.25510	0.12526	137.81580	0.13782	125.255	18.55	0.20	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	122.55370	0.12255	134.90620	0.13491	122.554	18.60	0.20	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	100.83530	0.10084	111.46450	0.11146	100.835	19.02	0.17	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	92.53820	0.09254	102.47420	0.10247	92.538	19.21	0.15	0.00	0	1,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	90.58020	0.09058	100.35170	0.10035	90.580	19.26	0.15	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	86.79870	0.08680	96.24450	0.09624	86.799	19.35	0.14	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	84.88300	0.08488	94.26090	0.09426	84.883	19.39	0.14	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	78.25320	0.07825	87.42200	0.08742	78.253	19.51	0.13	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	72.14860	0.07215	80.80610	0.08081	72.149	19.64	0.12	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	65.00480	0.06500	73.04340	0.07304	65.005	19.79	0.11	0.00	0	6,800.00

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\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	62.78780	0.06279	70.62940	0.07063	62.788	19.85	0.11	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	57.24800	0.05725	64.58750	0.06459	57.248	19.99	0.10	0.00	0	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	51.61400	0.05161	58.42400	0.05842	51.614	20.14	0.09	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	5.36930	0.00537	6.20400	0.00620	5.369	22.63	0.01	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.24520	14.24520	14.28950	14.28950		15.96	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.25890	14.25890	14.30310	14.30310		15.96	0.00	0.00	0	2,421.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	42.15370	0.04215	40.81210	0.04081	42.154	14.56	0.09	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	317.04130	0.31704	305.61810	0.30562	317.041	15.65	0.40	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	406.34380	0.40634	392.26420	0.39226	406.344	15.89	0.46	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	433.31670	0.43332	418.48200	0.41848	433.317	15.96	0.48	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	179.02040	0.17902	193.99700	0.19400	179.020	18.03	0.25	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	153.06780	0.15307	166.37410	0.16637	153.068	18.38	0.22	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	82.57460	0.08257	91.10180	0.09110	82.575	19.68	0.13	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	57.86760	0.05787	64.30890	0.06431	57.868	20.34	0.09	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.26400	14.26400	14.30830	14.30830		15.89	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.26740	14.26740	14.31170	14.31170		15.92	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.31560	14.31560	14.35980	14.35980		15.98	0.00	0.00	0	1,029.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	69.65700	0.06966	67.72610	0.06773	69.657	14.66	0.12	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	456.43610	0.45644	442.63570	0.44264	456.436	15.84	0.45	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	483.11140	0.48311	468.68180	0.46868	483.111	15.91	0.46	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	227.08360	0.22708	242.38140	0.24238	227.084	18.05	0.27	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	120.75660	0.12076	130.23920	0.13024	120.757	19.55	0.15	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	91.34390	0.09134	98.82760	0.09883	91.344	20.17	0.12	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.31730	14.31730	14.36150	14.36150		15.98	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.33800	14.33800	14.38210	14.38210		16.02	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	633.91510	0.63392	615.81150	0.61581	633.915	16.27	0.52	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	121.50050	0.12150	130.45200	0.13045	121.500	19.74	0.15	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.36730	14.36730	14.41130	14.41130		16.01	0.00	0.00	0	2,229.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	93.65420	0.09365	91.46990	0.09147	93.654	14.72	0.13	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	493.75190	0.49375	480.25710	0.48026	493.752	15.81	0.43	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	520.21310	0.52021	506.15180	0.50615	520.213	15.88	0.45	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	259.87620	0.25988	275.03570	0.27504	259.876	18.14	0.27	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	149.76370	0.14976	159.60470	0.15960	149.764	19.53	0.17	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	117.35460	0.11735	125.32320	0.12532	117.355	20.13	0.13	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.37250	14.37250	14.41650	14.41650		15.97	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.37590	14.37590	14.41990	14.41990		16.06	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.37770	14.37770	14.42170	14.42170		16.06	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	42.93330	0.04293	47.00090	0.04700	42.933	24.57	0.05	0.00	0	20,000.00
\$ / R	On 13/09/2019	Any day expiry			14.39150	14.39150	14.43560	14.43560		16.06	0.00	2,023,840.00	140	3,757.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.39670	14.39670	14.44080	14.44080		16.03	0.00	0.00	0	26,409.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	4.80530	0.00481	4.87090	0.00487	4.805	18.45	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	50.94970	0.05095	50.24430	0.05024	50.950	15.11	0.07	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.87	Put	87.30450	0.08730	86.63480	0.08663	87.305	14.76	0.12	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	109.50900	0.10951	107.15460	0.10715	109.509	14.72	0.14	0.00	0	17,287.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	134.57710	0.13458	131.53590	0.13154	134.577	14.79	0.17	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	156.49010	0.15649	152.84560	0.15285	156.490	14.84	0.19	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,015.86660	1.01587	1,053.26250	1.05326	1,015.867	15.05	0.72	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	286.23040	0.28623	279.07800	0.27908	286.230	15.08	0.29	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	313.25050	0.31325	305.34990	0.30535	313.250	15.17	0.31	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.80	Put	325.27740	0.32528	317.04840	0.31705	325.277	15.22	0.32	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.90	Put	367.28430	0.36728	357.93050	0.35793	367.284	15.35	0.35	0.00	0	5,908.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.92	Put	376.04110	0.37604	366.45400	0.36645	376.041	15.38	0.35	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	398.43960	0.39844	388.26570	0.38827	398.440	15.45	0.37	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	412.22960	0.41223	401.70030	0.40170	412.230	15.49	0.37	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	469.97660	0.46998	457.99690	0.45800	469.977	15.65	0.41	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	515.96560	0.51597	502.86990	0.50287	515.966	15.77	0.43	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	564.18880	0.56419	549.96660	0.54997	564.189	15.89	0.45	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	597.55470	0.59755	582.57340	0.58257	597.555	15.97	0.47	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	656.06030	0.65606	639.15750	0.63916	656.060	16.13	0.49	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Put	680.39200	0.68039	663.02590	0.66303	680.392	16.20	0.50	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	577.09200	0.57709	603.82590	0.60383	577.092	16.20	0.50	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	775.14220	0.77514	756.03990	0.75604	775.142	16.45	0.54	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.70	Put	807.90850	0.80791	788.23940	0.78824	807.909	16.54	0.55	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.82	Put	888.83010	0.88883	867.81980	0.86782	888.830	16.74	0.58	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	909.54970	0.90955	888.20800	0.88821	909.550	16.79	0.59	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	412.59560	0.41260	433.74760	0.43375	412.596	17.05	0.38	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	404.39340	0.40439	425.23390	0.42523	404.393	17.10	0.38	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	371.01110	0.37101	390.33760	0.39034	371.011	17.32	0.35	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,304.80360	1.30480	1,277.98070	1.27798	1,304.804	17.72	0.69	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	295.70740	0.29571	311.86060	0.31186	295.707	17.96	0.29	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,449.71040	1.44971	1,421.34610	1.42135	1,449.710	18.05	0.72	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	235.52330	0.23552	249.03670	0.24904	235.523	18.60	0.24	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.66	Call	142.99980	0.14300	151.97250	0.15197	143.000	19.84	0.15	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.67	Call	142.13070	0.14213	151.05680	0.15106	142.131	19.85	0.15	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	108.76470	0.10876	115.77070	0.11577	108.765	20.56	0.12	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	105.06040	0.10506	111.84250	0.11184	105.060	20.65	0.11	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	102.08790	0.10209	108.69320	0.10869	102.088	20.73	0.11	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	86.53830	0.08654	91.35070	0.09135	86.538	21.70	0.09	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	80.60710	0.08061	85.09800	0.08510	80.607	22.24	0.09	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	78.55360	0.07855	82.93110	0.08293	78.554	22.44	0.08	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	67.11090	0.06711	70.85420	0.07085	67.111	23.82	0.07	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.42100	14.42100	14.46520	14.46520		16.00	0.00	0.00	0	98.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	116.35960	0.11636	113.99870	0.11400	116.360	14.73	0.15	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	524.63350	0.52463	511.43550	0.51144	524.633	15.74	0.42	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	550.86980	0.55087	537.14900	0.53715	550.870	15.81	0.44	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	292.71670	0.29272	308.15410	0.30815	292.717	18.16	0.28	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	178.50710	0.17851	188.93450	0.18893	178.507	19.45	0.18	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	142.51300	0.14251	151.03560	0.15104	142.513	20.04	0.15	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 02/10/2019	Any day expiry		14.42450	14.42450		14.46870	14.46870		16.02	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry		14.47460	14.47460		14.51990	14.51990		16.07	0.00	0.00	0	153.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	138.12740	0.13813	135.00090	0.13500	138.127	14.77	0.16	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	553.94060	0.55394	540.22080	0.54022	553.941	15.74	0.41	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	580.08780	0.58009	565.86880	0.56587	580.088	15.81	0.42	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	321.04010	0.32104	336.30340	0.33630	321.040	18.34	0.28	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	204.65570	0.20466	215.41950	0.21542	204.656	19.53	0.19	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	167.44890	0.17645	176.46440	0.17646	167.449	20.09	0.16	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry		14.52630	14.52630		14.57130	14.57130		16.18	0.00	0.00	0	97.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	155.66350	0.15566	151.94470	0.15194	155.664	14.75	0.16	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	576.61300	0.57661	562.80230	0.56280	576.613	15.72	0.40	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	602.65380	0.60265	588.38040	0.58838	602.654	15.78	0.42	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	347.08520	0.34709	362.36570	0.36237	347.085	18.43	0.28	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	228.75850	0.22876	239.61860	0.23962	228.758	19.57	0.19	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	190.50440	0.19050	199.72730	0.19973	190.504	20.09	0.16	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry		14.53170	14.53170		14.57660	14.57660		16.16	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry		14.53530	14.53530		14.58020	14.58020		16.17	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future		14.55130	14.55130		14.59600	14.59600		16.17	0.00	0.00	0	22,753.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	25.23380	0.02523	23.35300	0.02335	25.234	13.94	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	136.82860	0.13683	132.62200	0.13262	136.829	14.64	0.14	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	163.35710	0.16336	158.86030	0.15886	163.357	14.73	0.16	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.03	Put	169.95200	0.16995	165.39180	0.16539	169.952	14.75	0.17	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	348.98170	0.34898	341.43270	0.34143	348.982	15.11	0.29	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	400.54400	0.40054	392.02680	0.39203	400.544	15.18	0.31	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	461.35700	0.46136	450.05520	0.45006	461.357	15.37	0.34	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	488.89250	0.48889	477.05580	0.47706	488.893	15.45	0.36	39,212,415.38	7,500	34,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	522.10180	0.52210	509.64850	0.50965	522.102	15.54	0.37	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	526.94440	0.52694	514.40000	0.51440	526.944	15.55	0.37	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	536.69120	0.53669	523.96900	0.52397	536.691	15.58	0.38	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.11	Put	541.60460	0.54160	528.79100	0.52879	541.605	15.59	0.38	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.12	Put	546.53680	0.54654	533.63640	0.53364	546.537	15.60	0.38	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	699.59710	0.69960	684.07710	0.68408	699.597	15.98	0.44	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	415.60310	0.41560	432.53270	0.43253	415.603	18.01	0.32	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	354.34380	0.35434	369.61160	0.36961	354.344	18.49	0.28	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	342.39730	0.34240	357.23800	0.35724	342.397	18.58	0.27	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	334.14760	0.33415	348.69280	0.34869	334.148	18.65	0.26	0.00	0	26,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	318.33120	0.31833	332.29020	0.33229	318.331	18.78	0.25	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	315.27160	0.31527	329.11830	0.32912	315.272	18.81	0.25	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.55	Call	289.23500	0.28924	302.10230	0.30210	289.235	19.05	0.23	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	251.27520	0.25128	262.65350	0.26265	251.275	19.44	0.20	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.99	Call	235.62270	0.23562	246.36820	0.24637	235.623	19.63	0.19	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	232.42450	0.23242	243.04060	0.24304	232.425	19.67	0.19	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	197.90630	0.19791	207.07700	0.20708	197.906	20.15	0.16	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	72.94870	0.07295	77.50400	0.07750	72.949	23.51	0.06	0.00	0	2,000.00

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 31/12/2019	Any day expiry		14.58320	14.58320		14.62780	14.62780		16.21	0.00	0.00	0	45.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	172.88460	0.17288	167.53730	0.16754	172.885	14.71	0.17	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	598.50800	0.59851	583.96430	0.58396	598.508	15.68	0.40	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	624.39030	0.62439	609.40840	0.60941	624.390	15.75	0.41	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	371.99020	0.37199	386.27840	0.38628	371.990	18.51	0.28	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	254.19990	0.25420	264.39840	0.26440	254.200	19.59	0.20	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	215.13100	0.21513	223.86230	0.22386	215.131	20.09	0.17	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry		14.58670	14.58670		14.63130	14.63130		16.21	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry		14.63830	14.63830		14.68400	14.68400		16.25	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry		14.68900	14.68900		14.73480	14.73480		16.28	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry		14.69450	14.69450		14.74030	14.74030		16.26	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future		14.71970	14.71970		14.76600	14.76600		16.25	0.00	10,392,108.20	706	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	47.41340	0.04741	45.68740	0.04569	47.413	14.03	0.05	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	203.65310	0.20365	198.14060	0.19814	203.653	14.72	0.17	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	227.69900	0.22770	221.69160	0.22169	227.699	14.79	0.18	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.19	Put	261.71630	0.26172	255.03190	0.25503	261.716	14.88	0.20	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.78	Put	454.91650	0.45492	444.93920	0.44494	454.917	15.22	0.30	0.00	0	60,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	548.95550	0.54896	537.12310	0.53712	548.956	15.36	0.34	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	746.61100	0.74661	730.18360	0.73018	746.611	15.86	0.41	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	807.79140	0.80779	790.46840	0.79047	807.791	16.00	0.43	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.66	Put	894.85670	0.89486	876.32380	0.87632	894.857	16.19	0.46	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	433.02460	0.43302	447.75760	0.44776	433.025	18.66	0.28	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	399.61890	0.39962	413.35270	0.41335	399.619	18.91	0.27	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.04	Call	366.62440	0.36662	379.35000	0.37935	366.624	19.19	0.25	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	289.24760	0.28925	297.67620	0.29768	289.248	20.10	0.20	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.88	Call	279.96750	0.27997	288.01520	0.28802	279.968	20.41	0.19	0.00	0	60,000.00
\$ / R	On 02/04/2020	Any day expiry		14.75030	14.75030		14.79730	14.79730		16.29	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		14.80230	14.80230		14.84890	14.84890		16.48	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		14.86820	14.86820		14.91400	14.91400		16.72	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		14.88750	14.88750		14.93320	14.93320		16.85	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	71.72970	0.07173	70.50390	0.07050	71.730	14.36	0.07	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	730.29610	0.73030	716.54980	0.71655	730.296	16.06	0.37	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	494.81890	0.49482	510.48770	0.51049	494.819	19.58	0.28	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry		14.97470	14.97470		15.02060	15.02060		16.97	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		15.06370	15.06370		15.11120	15.11120		16.93	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.23490	14.23490		14.27920	14.27920		16.02	0.00	0.00	0	485.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		14.39670	14.39670		14.44080	14.44080		16.03	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		14.55130	14.55130		14.59600	14.59600		16.17	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future		14.71970	14.71970		14.76600	14.76600		16.25	0.00	0.00	0	0.00
£ / R	On 15/04/2019	Any day expiry		18.50320	18.50320		18.66250	18.66250		15.42	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry		18.53810	18.53810		18.69710	18.69710		15.19	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry		18.54830	18.54830		18.70670	18.70670		14.96	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			18.64780		18.64780		18.80790	18.80790		15.38	0.00	0.00	0	91.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.69180		18.69180		18.85260	18.85260		15.51	0.00	121,851,844.20	6,519	119,481.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	927.82050		0.92782	1,059.56600	1.05957	927.821		15.77	0.72	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.98920		18.98920		19.15200	19.15200		15.47	0.00	0.00	0	21,418.00
£ / R	On 16/09/2019	Foreign Exchange Future	19.15	Put	878.65150		0.87865	803.20360	0.80320	878.651		15.56	0.51	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.27010		19.27010		19.43530	19.43530		15.48	0.00	0.00	0	12,845.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	733.58070		0.73358	680.60740	0.68061	733.581		15.40	0.39	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	266.26770		0.26627	299.55990	0.29956	266.268		17.30	0.19	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.57330		19.57330		19.74330	19.74330		15.52	0.00	0.00	0	4,674.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12830		0.12830		0.12880	0.12880		17.75	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13070		0.13070		0.13120	0.13120		17.67	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13300		0.13300		0.13350	0.13350		17.51	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13560		0.13560		0.13610	0.13610		18.77	0.00	0.00	0	0.00
€ / R	On 15/04/2019	Any day expiry			15.86660		15.86660		15.93620	15.93620		12.96	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			15.90240		15.90240		15.97180	15.97180		13.25	0.00	0.00	0	1.00
€ / R	On 31/05/2019	Any day expiry			16.01580		16.01580		16.08570	16.08570		14.71	0.00	0.00	0	2.00
€ / R	On 10/06/2019	Any day expiry			16.04820		16.04820		16.11860	16.11860		14.85	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.06140		16.06140		16.13190	16.13190		14.86	0.00	112,510,107.00	7,005	120,634.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	132.44340		0.13244	118.87330	0.11887	132.443		14.08	0.22	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	230.24460		0.23024	254.08980	0.25409	230.245		16.11	0.32	0.00	0	300.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.73	Put	877.93710		0.87794	829.55180	0.82955	877.937		16.29	0.70	0.00	0	500.00
€ / R	On 14/08/2019	Any day expiry			16.26180		16.26180		16.33270	16.33270		14.88	0.00	0.00	0	0.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.37080		16.37080		16.44190	16.44190		14.89	0.00	16,370.80	1	42,836.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	301.39120		0.30139	283.32740	0.28333	301.391		14.09	0.29	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.85	Put	393.45300		0.39345	371.30900	0.37131	393.453		14.34	0.35	0.00	0	587.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	197.78030		0.19778	212.07480	0.21207	197.780		17.69	0.19	0.00	0	14,429.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.66570		16.66570		16.73870	16.73870		15.10	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	39.61520		0.03962	37.86990	0.03787	39.615		14.33	0.05	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	63.55640		0.06356	60.63790	0.06064	63.556		14.20	0.07	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.23	Put	75.63180		0.07563	72.12110	0.07212	75.632		14.15	0.08	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	372.69860		0.37270	354.82210	0.35482	372.699		14.15	0.29	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.85	Put	426.85140		0.42685	406.95950	0.40696	426.851		14.21	0.31	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	560.75900		0.56076	534.62200	0.53462	560.759		14.54	0.37	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	200.56540		0.20057	211.73570	0.21174	200.565		18.95	0.16	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.80	Call	199.73870		0.19974	210.87020	0.21087	199.739		18.96	0.16	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	159.82590		0.15983	165.96230	0.16596	159.826		20.48	0.12	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			16.86910		16.86910		16.94310	16.94310		15.20	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,039.06600		1.03907	1,080.34280	1.08034	1,039.066		14.98	0.57	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	930.06040		0.93006	967.93460	0.96793	930.060		15.27	0.52	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	895.12390		0.89512	931.84380	0.93184	895.124		15.37	0.51	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	868.87600		0.86888	904.75790	0.90476	868.876		15.45	0.50	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			16.98850		16.98850		17.06320	17.06320		15.28	0.00	0.00	0	4,361.00

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
5Y STND	On 21/12/2021	Interest Rate Swap			96.24000		96.24000		96.22000	96.22000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			633.08400		633.08400		633.10300	633.10300			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			644.82800		644.82800		644.84800	644.84800			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			658.25100		658.25100		658.27200	658.27200			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			734.14300		734.14300		734.46100	734.46100			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			747.76200		747.76200		748.08600	748.08600			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			763.32800		763.32800		763.66000	763.66000			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			665.23300		665.23300		665.67900	665.67900			0.00	0.00	0	898.00
ALBI	On 01/08/2019	Index Future			677.57300		677.57300		678.02800	678.02800			0.00	0.00	0	38.00
ALBI	On 07/11/2019	Index Future			691.67800		691.67800		692.14300	692.14300			0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.13720		10.13720		10.18260	10.18260		12.04	0.00	21,582,098.80	2,129	15,806.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.27210		10.27210		10.31760	10.31760		12.11	0.00	0.00	0	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.40210		10.40210		10.44780	10.44780		12.26	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	233.12510		0.23313		247.45950	0.24746	233.125	13.32	0.33	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.54350		10.54350		10.59030	10.59030		12.38	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.68040		10.68040		10.73830	10.73830		13.42	0.00	0.00	0	2,600.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.82490		10.82490		10.88290	10.88290		13.50	0.00	0.00	0	415.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.96220		10.96220		11.02100	11.02100		13.64	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.11010		11.11010		11.16940	11.16940		13.74	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.33350		14.33350		14.42170	14.42170		15.19	0.00	0.00	0	993.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.62420		14.62420		14.71340	14.71340		15.42	0.00	0.00	0	300.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.90220		14.90220		14.99380	14.99380		15.90	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.20580		15.20580		15.29960	15.29960		16.20	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.15260		2.15260		2.16220	2.16220		13.53	0.00	0.00	0	485.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.19540		2.19540		2.20510	2.20510		13.81	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.23590		2.23590		2.24610	2.24610		14.01	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.28110		2.28110		2.29130	2.29130		14.17	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

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
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	10.78610		77.33677		10.77711	77.39020			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	10.88833		78.77136		10.87901	78.82585			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	10.99437		76.61545		10.98467	76.67120			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	11.05181		79.13399		11.04287	79.19479			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.15227		80.60200		11.14303	80.66387			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.25663		78.01389		11.24700	78.07730			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	658.90000		658.90000		659.36700	659.36700			0.00	0.00	0	448.00
GOVI	On 01/08/2019	GOVI	671.12300		671.12300		671.59800	671.59800			0.00	0.00	0	2.00
GOVI	On 07/11/2019	GOVI	685.09300		685.09300		685.58000	685.58000			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.81710		1.81710		1.82280	1.82280		15.44	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.84200		1.84200		1.84770	1.84770		16.08	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.86520		1.86520		1.87090	1.87090		15.99	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	133.66978		133.66978		134.11265	134.11265			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future	134.74652		134.74652		135.17654	135.17654			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.58616		137.58616		138.02559	138.02559			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	100.07416		100.07416		100.58501	100.58501			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	101.95524		101.95524		102.47576	102.47576			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future	103.01236		103.01236		103.52786	103.52786			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	101.83494		101.83494		102.29362	102.29362			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	103.74910		103.74910		104.21641	104.21641			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future	104.76898		104.76898		105.22910	105.22910			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	120.81570		120.81570		121.21536	121.21536			0.00	6,282,416.40	52	11,111.00
I2038	On 01/08/2019	Bond Future	121.47144		121.47144		121.85477	121.85477			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future	124.03136		124.03136		124.42294	124.42294			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	112.27825		112.27825		113.28327	113.28327			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future	114.38878		114.38878		115.41266	115.41266			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
I2046	On 07/11/2019	Bond Future		115.08448	115.08448		116.10476	116.10476			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		117.88400	117.88400		118.27364	118.27364			0.00	0.00	0	10,717.00
I2050	On 01/08/2019	Bond Future		118.30838	118.30838		118.67928	118.67928			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future		120.80182	120.80182		121.18064	121.18064			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		255.35300	255.35300		255.52600	255.52600			0.00	0.00	0	723.00
IGOV	On 01/08/2019	Index Future		260.15300	260.15300		260.33000	260.33000			0.00	254,949,940.00	98	103.00
IGOV	On 07/11/2019	Index Future		265.63400	265.63400		265.81600	265.81600			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		0.13950	0.13950		0.13970	0.13970			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.13890	0.13890		0.13810	0.13810			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.13850	0.13850		0.13820	0.13820			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.13630	0.13630		0.13780	0.13780			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.66280	1.66280		1.67210	1.67210		12.14	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future		1.68700	1.68700		1.69640	1.69640		12.66	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future		1.70950	1.70950		1.71910	1.71910		12.63	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.63090	9.63090		9.71060	9.71060		13.19	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.75900	9.75900		9.83920	9.83920		13.34	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		9.88250	9.88250		9.96310	9.96310		13.42	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.01380	10.01380		10.09740	10.09740		13.42	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.33310	1.33310		1.33680	1.33680			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future		1.33890	1.33890		1.34260	1.34260			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future		1.34300	1.34300		1.34670	1.34670			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future		1.31310	1.31310		1.32030	1.32030			0.00	0.00	0	5.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future		1.31900	1.31900		1.32620	1.32620			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future		1.32430	1.32430		1.33150	1.33150			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future		1.32970	1.32970		1.33710	1.33710			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future		1.12830	1.12830		1.12970	1.12970			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future		1.13710	1.13710		1.13860	1.13860			0.00	0.00	0	143.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future		1.14530	1.14530		1.14680	1.14680			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future		1.15410	1.15410		1.15560	1.15560			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
R186	On 02/05/2019	Bond Future			8.54136		114.74263		8.53688	114.76908		6.19	0.00	28,685,657.50	250	99,898.00
R186	On 02/05/2019	Bond Future	8.50	Call	669.44000		0.66944		695.35000	0.69535	669.440	6.19	0.45	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,048.73000		1.04873		1,078.22000	1.07822	1,048.730	6.29	0.60	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Put	519.47000		0.51947		523.10000	0.52310	519.470	6.32	0.37	0.00	0	4,100.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,158.23000		1.15823		1,188.31000	1.18831	1,158.230	6.32	0.63	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Put	421.68000		0.42168		426.03000	0.42603	421.680	6.36	0.32	0.00	0	4,150.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,352.82000		1.35282		1,383.62000	1.38362	1,352.820	6.36	0.68	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,783.99000		1.78399		1,815.39000	1.81539	1,783.990	6.46	0.77	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	169.24000		0.16924		173.95000	0.17395	169.240	6.57	0.15	0.00	0	4,000.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,766.78000		2.76678		2,797.22000	2.79722	2,766.780	6.69	0.90	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	102.37000		0.10237		106.36000	0.10636	102.370	6.69	0.10	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.05	Put	78.83000		0.07883		82.39000	0.08239	78.830	6.75	0.08	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,834.83000		3.83483		3,863.56000	3.86356	3,834.830	6.93	0.96	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	4,107.73000		4.10773		4,136.10000	4.13610	4,107.730	6.99	0.97	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	4,381.61000		4.38161		4,409.64000	4.40964	4,381.610	7.04	0.98	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	0.69000		0.00069		0.82000	0.00082	0.690	7.26	0.00	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	0.09000		0.00009		0.12000	0.00012	0.090	7.26	0.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	0.05000		0.00005		0.06000	0.00006	0.050	7.26	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	0.03000		0.00003		0.04000	0.00004	0.030	7.26	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.59063		111.57196		8.58593	111.59892		6.39	0.00	0.00	0	110.00
R186	On 01/08/2019	Bond Future	8.30	Call	904.31000		0.90431		919.83000	0.91983	904.310	6.28	0.34	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.38	Call	1,079.86000		1.07986		1,096.87000	1.09687	1,079.860	6.32	0.39	0.00	0	19,142.00
R186	On 01/08/2019	Bond Future	8.70	Call	1,986.97000		1.98697		2,009.15000	2.00915	1,986.970	6.53	0.57	0.00	0	19,142.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,327.74000		3.32774		3,353.54000	3.35354	3,327.740	6.89	0.73	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.22	Put	539.75000		0.53975		539.58000	0.53958	539.750	7.09	0.21	0.00	0	19,142.00
R186	On 01/08/2019	Bond Future	10.08	Put	68.43000		0.06843		69.03000	0.06903	68.430	7.44	0.04	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.62982		113.89525		8.62482	113.92303		6.55	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			301.38113		301.38113		302.38141	302.38141			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			299.59558		299.59558		300.51046	300.51046			0.00	0.00	0	40.00
R197	On 07/11/2019	Bond Future			305.90955		305.90955		306.84426	306.84426			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			232.18108		232.18108		232.94943	232.94943			0.00	6,268,889.16	27	8,706.00
R202	On 01/08/2019	Bond Future			232.58801		232.58801		233.31537	233.31537			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			237.48945		237.48945		238.23263	238.23263			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			7.66945		101.67725		7.66963	101.67666		2.76	0.00	0.00	0	66,073.00

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
R2023	On 01/08/2019	Bond Future			7.67719		103.56343		7.67738	103.56285		2.81	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.66644		101.78484		7.66658	101.78444		3.11	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			9.10403		94.63578		9.09460	94.69636		8.69	0.00	0.00	0	46,283.00
R2030	On 02/05/2019	Bond Future	8.90	Call	392.13000		0.39213		423.33000	0.42333	392.130	8.58	0.28	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,173.69000		2.17369		2,233.87000	2.23387	2,173.690	9.26	0.79	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	3.84000		0.00384		4.21000	0.00421	3.840	10.21	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.16467		92.38639		9.15487	92.44816		9.00	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	225.40000		0.22540		235.90000	0.23590	225.400	7.95	0.11	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	619.68000		0.61968		640.75000	0.64075	619.680	8.30	0.24	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	8.77	Call	811.97000		0.81197		836.91000	0.83691	811.970	8.45	0.30	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,828.70000		1.82870		1,867.75000	1.86775	1,828.700	8.90	0.50	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,063.13000		2.06313		2,104.49000	2.10449	2,063.130	8.97	0.54	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.27	Call	2,240.20000		2.24020		2,283.13000	2.28313	2,240.200	9.02	0.57	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.68	Put	780.93000		0.78093		772.18000	0.77218	780.930	9.55	0.25	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	767.51000		0.76751		758.94000	0.75894	767.510	9.57	0.25	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.21422		94.31044		9.20400	94.37367		9.30	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			9.33337		92.79010		9.32393	92.85615		9.87	0.00	0.00	0	42,003.00
R2032	On 01/08/2019	Bond Future			9.39234		94.51139		9.38257	94.57870		9.80	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.44777		92.31655		9.43761	92.38542		10.57	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			9.52845		96.33147		9.51396	96.44419		10.64	0.00	0.00	0	80,653.00
R2035	On 01/08/2019	Bond Future			9.58773		98.11850		9.57277	98.23329		10.58	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.64702		95.65543		9.63150	95.77285		11.47	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			9.60973		92.86698		9.60034	92.94060		11.21	0.00	0.00	0	51,935.00
R2037	On 01/08/2019	Bond Future			9.67295		90.33454		9.66326	90.40949		11.68	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.72773		92.21591		9.71769	92.29264		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			9.68965		96.24339		9.68531	96.28002		11.63	0.00	0.00	0	25,028.00
R2040	On 02/05/2019	Bond Future	9.60	Call	871.79000		0.87179		907.71000	0.90771	871.790	11.38	0.41	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	9.65	Put	1,396.09000		1.39609		1,398.01000	1.39801	1,396.090	11.46	0.54	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.15	Put	198.10000		0.19810		205.45000	0.20545	198.100	12.42	0.12	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,312.46000		4.31246		4,355.81000	4.35581	4,312.460	12.54	0.90	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.75267		93.52324		9.74819	93.56058		12.15	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.80758		95.47106		9.80293	95.50938		12.61	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

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 02/05/2019	Bond Future			9.68359		93.58330		9.67417	93.66488		12.21	0.00	0.00	0	37,709.00
R2044	On 01/08/2019	Bond Future			9.74312		90.93891		9.73340	91.02210		12.77	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,201.07000		1.20107		1,236.38000	1.23638	1,201.070	12.05	0.31	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,190.97000		3.19097		3,249.92000	3.24992	3,190.970	12.95	0.57	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	757.01000		0.75701		750.37000	0.75037	757.010	14.43	0.18	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.79480		92.83291		9.78476	92.91797		13.28	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			9.64131		92.96131		9.62676	93.09183		12.64	0.00	0.00	0	103,341.00
R2048	On 01/08/2019	Bond Future			9.69356		94.68586		9.67859	94.81878		12.63	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.74564		92.21481		9.73018	92.35070		13.78	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			6.65374		102.62515		6.65127	102.62680		0.18	0.00	0.00	0	6,013.00
R207	On 01/08/2019	Bond Future			6.11326		100.88764		6.10934	100.88935		0.17	0.00	0.00	0	50.00
R207	On 07/11/2019	Bond Future			3.52489		102.98846		3.51408	102.99040		0.06	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			6.85673		100.48619		6.85072	100.49672		0.84	0.00	0.00	0	15,592.00
R208	On 01/08/2019	Bond Future			6.74910		102.35024		6.74211	102.36100		0.89	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.52568		101.07534		6.51712	101.08652		0.93	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			9.47146		73.72783		9.46196	73.79112		12.04	0.00	26,542,018.80	360	101,914.00
R209	On 02/05/2019	Bond Future	9.35	Call	612.66000		0.61266		652.98000	0.65298	612.660	11.79	0.37	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,235.38000		3.23538		3,300.50000	3.30050	3,235.380	12.96	0.89	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	9.56000		0.00956		10.29000	0.01029	9.560	14.15	0.01	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	2.23000		0.00223		2.48000	0.00248	2.230	14.15	0.00	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.52415		75.09551		9.51437	75.15999		12.02	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,364.64000		1.36464		1,398.56000	1.39856	1,364.640	11.73	0.40	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	3,122.80000		3.12280		3,172.89000	3.17289	3,122.800	12.49	0.65	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	473.88000		0.47388		470.20000	0.47020	473.880	14.00	0.15	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.57384		73.50553		9.56373	73.57148		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

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/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	185.10464		185.10464		185.71773	185.71773			0.00	0.00	0	1,628.00
R210	On 01/08/2019	Bond Future	188.58410		188.58410		189.20860	189.20860			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future	189.95850		189.95850		190.55830	190.55830			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	157.27890		157.27890		157.71672	157.71672			0.00	0.00	0	7,946.00
R212	On 01/08/2019	Bond Future	158.04753		158.04753		158.46134	158.46134			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future	161.37835		161.37835		161.80118	161.80118			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	9.22210		85.48414		9.21261	85.54428		9.62	0.00	0.00	0	28,756.00
R213	On 01/08/2019	Bond Future	9.27670		87.06996		9.26688	87.13122		9.58	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.33057		85.32878		9.32036	85.39145		10.33	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	9.66663		72.60250		9.65714	72.66841		13.00	0.00	0.00	0	21,077.00
R214	On 01/08/2019	Bond Future	9.71996		73.94928		9.71019	74.01648		12.97	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.77325		72.18888		9.76317	72.25754		14.07	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	10.52680		10.52680		10.56720	10.56720		13.56	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.66620		10.66620		10.70630	10.70630		13.57	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.79860		10.79860		10.83930	10.83930		13.75	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.44480		2.44480		2.40940	2.40940		20.63	0.00	0.00	0	3,646.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.33140		2.33140		2.29410	2.29410		20.99	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.24260		2.24260		2.20520	2.20520		22.41	0.00	0.00	0	0.00
Total for Derivatives :												1,325,846,614.61	76,617	9 814 511.00
Grand Total:												1,325,846,614.61	76,617	9 814 511.00