



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: 11/03/2019

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 11/03/2019	Any day expiry	14.35380	14.35380		14.44680	14.44680		16.30	0.00	0.00	0	0.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.36520	14.36520		14.45850	14.45850		14.30	0.00	4,040,988,220.80	281,304	657,919.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.00000	0.00000	0.00000	0.00000	21.10	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	0.01630	0.00002	0.00000	0.00000	39.11	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	0.02960	0.00003	0.00010	0.00000	29.06	0.00	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	0.03060	0.00003	0.00020	0.00000	28.51	0.00	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	0.04020	0.00004	0.01190	0.00001	24.52	0.00	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	0.04460	0.00004	0.03880	0.00004	23.14	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	0.04550	0.00005	0.04850	0.00005	22.86	0.00	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	0.06390	0.00006	0.11310	0.00011	22.17	0.00	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	0.08650	0.00009	0.14950	0.00015	21.89	0.00	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	0.13220	0.00013	0.21950	0.00022	21.49	0.00	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	0.15850	0.00016	0.25870	0.00026	21.32	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	0.28980	0.00029	0.44570	0.00045	20.75	0.00	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	0.46850	0.00047	0.68610	0.00069	20.30	0.00	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	0.56060	0.00056	0.80580	0.00081	20.13	0.00	0.00	0	134,750.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	1.01600		0.00102		1.37130	0.00137	1.016	19.56	0.01	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	1.28660		0.00129		1.69260	0.00169	1.287	19.33	0.01	0.00	0	7,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	1.72520		0.00173		2.19820	0.00220	1.725	19.05	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	767.50850		0.76751	861.34830	0.86135	767.509	18.77	18.77	0.98	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	2.30850		0.00231	2.84830	0.00285	2.308	18.77	18.77	0.02	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	2.59190		0.00259	3.15710	0.00316	2.592	18.65	18.65	0.02	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	3.64850		0.00365	4.28900	0.00429	3.649	18.30	18.30	0.03	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	4.08190		0.00408	4.74590	0.00475	4.082	18.18	18.18	0.03	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	4.56480		0.00456	5.24910	0.00525	4.565	18.06	18.06	0.03	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	6.72750		0.00673	7.58810	0.00759	6.728	17.65	17.65	0.05	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	7.92910		0.00793	8.91410	0.00891	7.929	17.47	17.47	0.05	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	9.33360		0.00933	10.44580	0.01045	9.334	17.29	17.29	0.06	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	9.85210		0.00985	11.00650	0.01101	9.852	17.23	17.23	0.07	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	12.21180		0.01221	13.52840	0.01353	12.212	16.99	16.99	0.08	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	431.10970		0.43111	525.89400	0.52589	431.110	16.69	16.69	0.90	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	385.82940		0.38583	480.69960	0.48070	385.829	16.39	16.39	0.87	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	20.62940		0.02063	22.19960	0.02220	20.629	16.39	16.39	0.13	0.00	0	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	25.29910		0.02530	26.83730	0.02684	25.299	16.15	16.15	0.15	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	220.19090		0.22019	313.02830	0.31303	220.191	15.20	15.20	0.71	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	184.22980		0.18423	275.41580	0.27542	184.230	14.90	14.90	0.66	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	78.80660		0.07881	75.36340	0.07536	78.807	14.72	14.72	0.38	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	85.93180		0.08593	81.44590	0.08145	85.932	14.60	14.60	0.41	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	151.13180		0.15113	239.94590	0.23995	151.132	14.60	14.60	0.59	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	106.01470		0.10601	98.31520	0.09832	106.015	14.30	14.30	0.47	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	159.82860		0.15983	135.10090	0.13510	159.829	14.92	14.92	0.60	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	166.44750		0.16645	139.72450	0.13972	166.448	14.99	14.99	0.61	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	78.38450		0.07838	143.64260	0.14364	78.384	15.05	15.05	0.38	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	72.20140		0.07220	134.80660	0.13481	72.201	15.19	15.19	0.36	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	66.45550		0.06646	126.40440	0.12640	66.456	15.33	15.33	0.33	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	201.25550		0.20126	167.90440	0.16790	201.255	15.33	15.33	0.67	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	223.40860		0.22341	186.08930	0.18609	223.409	15.53	15.53	0.70	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	246.41700		0.24642	205.18720	0.20519	246.417	15.74	15.74	0.73	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	319.83610		0.31984	267.53490	0.26753	319.836	16.35	16.35	0.80	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	398.43460		0.39843	336.49850	0.33650	398.435	16.97	16.97	0.86	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	18.15190		0.01815	44.03080	0.04403	18.152	17.38	17.38	0.11	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	462.17030		0.46217	393.90880	0.39391	462.170	17.44	17.44	0.89	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	471.42240		0.47142	402.34230	0.40234	471.422	17.51	17.51	0.90	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	480.70650		0.48071	410.82900	0.41083	480.707	17.58	17.58	0.90	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	490.02190		0.49002	419.36750	0.41937	490.022	17.65	17.65	0.91	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	7.56360		0.00756	20.38330	0.02038	7.564	18.74	18.74	0.05	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	681.16460		0.68116	598.90380	0.59890	681.165	19.01	19.01	0.96	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	739.72420		0.73972	655.20720	0.65521	739.724	19.42	19.42	0.97	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	759.37680		0.75938	674.15340	0.67415	759.377	19.60	19.60	0.97	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	769.21430		0.76921	683.65670	0.68366	769.214	19.69	19.69	0.97	0.00	0	7,100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	3.82740	0.00383	10.35310	0.01035	3.827	20.04	0.03	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	828.36790	0.82837	741.05230	0.74105	828.368	20.22	0.98	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	838.24580	0.83825	750.67550	0.75068	838.246	20.31	0.98	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	3.21580	0.00322	8.61980	0.00862	3.216	20.48	0.02	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	2.90330	0.00290	7.85680	0.00786	2.903	20.75	0.02	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	957.10220	0.95710	867.85950	0.86786	957.102	21.36	0.98	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	1.78590	0.00179	5.03680	0.00504	1.786	22.07	0.01	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	1.53280	0.00153	4.37380	0.00437	1.533	22.51	0.01	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	1.48750	0.00149	4.25380	0.00425	1.488	22.60	0.01	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	1.32150	0.00132	3.81150	0.00381	1.322	22.95	0.01	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	1.17740	0.00118	3.42270	0.00342	1.177	23.31	0.01	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	0.84660	0.00085	2.51160	0.00251	0.847	24.36	0.01	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	0.57420	0.00057	1.75300	0.00175	0.574	25.66	0.00	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	0.53820	0.00054	1.67460	0.00167	0.538	25.80	0.00	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	0.44410	0.00044	1.46430	0.00146	0.444	26.19	0.00	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	0.31550	0.00032	1.06450	0.00106	0.316	26.92	0.00	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	0.21430	0.00021	0.73250	0.00073	0.214	27.78	0.00	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	0.18560	0.00019	0.63660	0.00064	0.186	28.11	0.00	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	0.13290	0.00013	0.45840	0.00046	0.133	28.90	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	0.10730	0.00011	0.37060	0.00037	0.107	29.43	0.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	0.06470	0.00006	0.22270	0.00022	0.065	30.75	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	0.06160	0.00006	0.21200	0.00021	0.062	30.89	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	0.02760	0.00003	0.09230	0.00009	0.028	33.26	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	0.02700	0.00003	0.09030	0.00009	0.027	33.33	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	0.02440	0.00002	0.08120	0.00008	0.024	33.66	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	0.02160	0.00002	0.07150	0.00007	0.022	34.06	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	0.02120	0.00002	0.07010	0.00007	0.021	34.12	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	0.02080	0.00002	0.06860	0.00007	0.021	34.19	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	0.01630	0.00002	0.05280	0.00005	0.016	35.05	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	0.01910	0.00002	0.04600	0.00005	0.019	36.13	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	0.03860	0.00004	0.05730	0.00006	0.039	39.92	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.14190	0.00014	0.13500	0.00014	0.142	49.41	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.30090	0.00030	0.23090	0.00023	0.301	57.01	0.00	0.00	0	7,100.00
\$ / R	On 19/03/2019	Any day expiry			14.36680	14.36680	14.46020	14.46020		14.67	0.00	0.00	0	13,500.00
\$ / R	On 19/03/2019	Any day expiry	14.13	Call	283.22750	0.28323	374.44280	0.37444	283.228	15.75	0.77	0.00	0	50,000.00
\$ / R	On 20/03/2019	Any day expiry			14.36850	14.36850	14.46190	14.46190		14.95	0.00	0.00	0	0.00
\$ / R	On 20/03/2019	Any day expiry	14.20	Put	70.94860	0.07095	63.95920	0.06396	70.949	15.57	0.31	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry			14.37180	14.37180	14.46530	14.46530		15.19	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	586.55070	0.58655	675.74290	0.67574	586.551	16.64	0.92	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Put	83.29940	0.08330	71.35780	0.07136	83.299	15.59	0.32	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Call	255.09940	0.25510	336.65780	0.33666	255.099	15.59	0.68	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.53	Put	249.74960	0.24975	213.62520	0.21363	249.750	15.81	0.65	0.00	0	30,000.00
\$ / R	On 25/03/2019	Any day expiry			14.37680	14.37680	14.37300	14.37300		15.14	0.00	287,550,000.00	20,000	20,000.00
\$ / R	On 25/03/2019	Any day expiry	14.37	Put	166.78830	0.16679	0.00000	0.00000	166.788	15.15	0.49	140,194,242.00	20,000	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/03/2019	Any day expiry	14.37	Call	173.58830	0.17359	0.00000	0.00000	173.588	15.15	0.51	147,265,758.00	20,000	20,000.00
\$ / R	On 27/03/2019	Any day expiry			14.38010	14.38010	14.47360	14.47360		15.55	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	29.39700	0.02940	20.84050	0.02084	29.397	15.09	0.13	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	50.34080	0.05034	38.57510	0.03858	50.341	15.19	0.20	0.00	0	65,000.00
\$ / R	On 28/03/2019	Any day expiry			14.38180	14.38180	14.47530	14.47530		15.70	0.00	0.00	0	0.00
\$ / R	On 28/03/2019	Any day expiry	13.84	Call	567.66520	0.56767	652.78820	0.65279	567.665	14.92	0.89	0.00	0	15,000.00
\$ / R	On 28/03/2019	Any day expiry	14.00	Call	435.26600	0.43527	516.03600	0.51604	435.266	15.14	0.80	0.00	0	6,500.00
\$ / R	On 28/03/2019	Any day expiry	14.18	Call	306.99820	0.30700	382.06100	0.38206	306.998	15.39	0.67	0.00	0	15,000.00
\$ / R	On 29/03/2019	Any day expiry			14.38350	14.38350	14.47690	14.47690		15.84	0.00	0.00	0	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	2.40100	0.00240	2.44820	0.00245	2.401	20.03	0.01	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	5.88610	0.00589	6.01230	0.00601	5.886	16.12	0.03	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	545.07920	0.54508	630.47640	0.63048	545.079	14.82	0.87	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	117.43910	0.11744	98.90510	0.09891	117.439	15.45	0.35	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	137.61600	0.13762	117.07610	0.11708	137.616	15.55	0.39	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	193.80250	0.19380	260.01260	0.26001	193.803	15.84	0.49	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	104.62450	0.10462	152.13520	0.15214	104.625	16.99	0.31	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	14.92120	0.01492	28.58690	0.02859	14.921	19.69	0.06	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	5.31750	0.00532	11.02020	0.01102	5.318	20.63	0.02	0.00	0	250.00
\$ / R	On 01/04/2019	Any day expiry			14.38850	14.38850	14.48190	14.48190		15.68	0.00	0.00	0	10,000.00
\$ / R	On 02/04/2019	Any day expiry			14.39010	14.39010	14.48360	14.48360		15.80	0.00	0.00	0	55.00
\$ / R	On 04/04/2019	Any day expiry			14.39340	14.39340	14.48700	14.48700		15.99	0.00	0.00	0	20,000.00
\$ / R	On 04/04/2019	Any day expiry	14.00	Call	467.04750	0.46705	553.49080	0.55349	467.048	14.85	0.77	0.00	0	30,000.00
\$ / R	On 05/04/2019	Any day expiry			14.39500	14.39500	14.48860	14.48860		16.07	0.00	0.00	0	2,025.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	30.09460	0.03009	27.61960	0.02762	30.095	14.42	0.11	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	262.43430	0.26243	331.23970	0.33124	262.434	15.95	0.54	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.41160	14.41160	14.50560	14.50560		16.24	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			14.43010	14.43010	14.52420	14.52420		16.87	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.43520	14.43520	14.52930	14.52930		16.82	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.43690	14.43690	14.53100	14.53100		16.88	0.00	0.00	0	2,048.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	9.07690	0.00908	8.27560	0.00828	9.077	15.12	0.03	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	991.49860	0.99150	1,079.89350	1.07989	991.499	15.31	0.89	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	240.71040	0.24071	219.17910	0.21918	240.710	16.38	0.38	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	263.53810	0.26354	240.21870	0.24022	263.538	16.48	0.40	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	221.66560	0.22167	267.83450	0.26783	221.666	18.07	0.35	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	86.26140	0.08626	110.91100	0.11091	86.261	20.24	0.16	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	55.74100	0.05574	74.44180	0.07444	55.741	21.10	0.11	0.00	0	250.00
\$ / R	On 09/05/2019	Any day expiry			14.45200	14.45200	14.54630	14.54630		17.01	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	832.91780	0.83292	919.67030	0.91967	832.918	15.60	0.81	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	518.89660	0.51890	591.28460	0.59128	518.897	16.53	0.62	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.45890	14.45890	14.55320	14.55320		16.86	0.00	0.00	0	93.00
\$ / R	On 20/05/2019	Any day expiry			14.47090	14.47090	14.56540	14.56540		16.73	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	530.09880	0.53010	599.71400	0.59971	530.099	16.35	0.60	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	193.70620	0.19371	230.95620	0.23096	193.706	18.78	0.28	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	150.18670	0.15019	181.64500	0.18165	150.187	19.38	0.22	0.00	0	21,000.00

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 29/05/2019	Any day expiry		14.48650	14.48650		14.58090	14.58090		16.69	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry		14.48990	14.48990		14.58440	14.58440		16.69	0.00	0.00	0	416.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	24.17070	0.02417	26.98750	0.02699	24.171	14.74	0.06	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	305.53180	0.30553	281.48620	0.28149	305.532	16.15	0.38	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	328.84620	0.32885	303.29300	0.30329	328.846	16.24	0.40	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	279.33600	0.27934	323.86570	0.32387	279.336	17.92	0.35	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	135.09720	0.13510	162.51800	0.16252	135.097	19.74	0.19	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	96.35200	0.09635	118.76050	0.11876	96.352	20.47	0.14	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry		14.49510	14.49510		14.58960	14.58960		16.59	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry		14.49690	14.49690		14.59130	14.59130		16.59	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry		14.50720	14.50720		14.60180	14.60180		16.50	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	175.23720	0.17524	161.70550	0.16171	175.237	15.31	0.25	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	258.67600	0.25868	238.69280	0.23869	258.676	15.72	0.33	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	296.74500	0.29674	274.16540	0.27417	296.745	15.88	0.36	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	342.58230	0.34258	317.01010	0.31701	342.582	16.06	0.40	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future		14.51420	14.51420		14.60890	14.60890		16.52	0.00	3,916,598,813.20	269,846	368,143.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.65190	0.00065	0.94520	0.00095	0.652	20.51	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	11.52210	0.01152	12.53740	0.01254	11.522	16.91	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	19.43410	0.01943	21.14130	0.02114	19.434	15.76	0.04	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	22.41260	0.02241	24.35110	0.02435	22.413	15.45	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	28.59950	0.02860	0.00000	0.00000	28.599	14.92	0.06	1,788,430.98	2,100	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	31.18220	0.03118	33.71360	0.03371	31.182	14.73	0.06	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	32.09560	0.03210	34.68160	0.03468	32.096	14.67	0.07	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	39.30380	0.03930	39.95540	0.03996	39.304	14.57	0.08	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	55.52030	0.05552	52.93540	0.05294	55.520	14.71	0.10	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	56.84630	0.05685	54.15560	0.05416	56.846	14.72	0.11	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	63.84120	0.06384	60.58150	0.06058	63.841	14.78	0.12	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	71.45790	0.07146	67.57040	0.06757	71.458	14.83	0.13	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	1,112.53130	1.11253	1,201.07030	1.20107	1,112.531	14.98	0.84	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	1,034.06000	1.03406	1,120.75360	1.12075	1,034.060	15.09	0.81	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	119.86000	0.11986	111.85360	0.11185	119.860	15.09	0.19	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	181.95620	0.18196	168.17910	0.16818	181.956	15.35	0.26	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	819.70260	0.81970	897.48770	0.89749	819.703	15.47	0.72	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	768.82020	0.76882	844.58130	0.84458	768.820	15.61	0.70	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	756.46810	0.75647	831.71600	0.83172	756.468	15.64	0.69	0.00	0	28,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	242.26810	0.24227	222.81600	0.22282	242.268	15.64	0.31	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	266.10090	0.26610	0.00000	0.00000	266.101	15.75	0.33	10,117,147.95	2,100	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	270.20310	0.27020	248.90450	0.24890	270.203	15.77	0.33	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	326.85730	0.32686	301.99850	0.30200	326.857	16.00	0.38	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	350.28400	0.35028	324.01790	0.32402	350.284	16.08	0.40	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	374.60690	0.37461	346.91720	0.34692	374.607	16.17	0.41	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	564.01510	0.56402	629.58850	0.62959	564.015	16.26	0.57	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	530.76950	0.53077	594.31720	0.59432	530.769	16.38	0.55	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	447.37930	0.44738	415.64470	0.41564	447.379	16.42	0.46	0.00	0	31,500.00

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 14/06/2019	Foreign Exchange Future	14.58	Call	462.17810	0.46218	519.86780	0.51987	462.178	16.70	0.50	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	558.61530	0.55862	519.87830	0.51988	558.615	16.82	0.52	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	571.08830	0.57109	531.79120	0.53179	571.088	16.86	0.53	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	376.11580	0.37612	426.82920	0.42683	376.116	17.25	0.42	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	322.10940	0.32211	368.09880	0.36810	322.109	17.65	0.37	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	295.56850	0.29557	339.06000	0.33906	295.568	17.88	0.35	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	248.95690	0.24896	287.84860	0.28785	248.957	18.33	0.30	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	244.71040	0.24471	283.19450	0.28319	244.710	18.37	0.30	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	209.75100	0.20975	244.52070	0.24452	209.751	18.76	0.26	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	192.66650	0.19267	225.48870	0.22549	192.667	18.98	0.24	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	186.25690	0.18626	218.33060	0.21833	186.257	19.07	0.24	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	162.85010	0.16285	192.08050	0.19208	162.850	19.42	0.21	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	151.11860	0.15112	178.85720	0.17886	151.119	19.62	0.20	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	147.41900	0.14742	174.67940	0.17468	147.419	19.68	0.19	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	137.65060	0.13765	164.05840	0.16406	137.651	19.84	0.18	0.00	0	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	127.23870	0.12724	152.64230	0.15264	127.239	20.00	0.17	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	23.95530	0.02396	35.61050	0.03561	23.955	22.67	0.04	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.52480	14.52480	14.61950	14.61950		16.46	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.53880	14.53880	14.63370	14.63370		16.53	0.00	0.00	0	2,140.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	42.16350	0.04216	42.52620	0.04253	42.164	14.79	0.08	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	270.02800	0.27003	0.00000	0.00000	270.028	15.62	0.32	135,022,577.55	29,000	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	347.59640	0.34760	322.37480	0.32237	347.596	15.93	0.38	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	371.11910	0.37112	344.53080	0.34453	371.119	16.01	0.39	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	316.12150	0.31612	358.97320	0.35897	316.122	17.85	0.35	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	278.33390	0.27833	0.00000	0.00000	278.334	18.18	0.31	132,726,438.46	29,000	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	170.23570	0.17024	198.35550	0.19836	170.236	19.49	0.21	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	127.66100	0.12766	151.43420	0.15143	127.661	20.11	0.16	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.54410	14.54410	14.63900	14.63900		16.47	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.54760	14.54760	14.64260	14.64260		16.49	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.59690	14.59690	14.69200	14.69200		16.45	0.00	0.00	0	682.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	63.16880	0.06317	62.19070	0.06219	63.169	14.77	0.10	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	389.27010	0.38927	363.41140	0.36341	389.270	15.80	0.37	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	412.90590	0.41291	385.79020	0.38579	412.906	15.88	0.39	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	357.60280	0.35760	399.29680	0.39930	357.603	17.84	0.35	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	209.07230	0.20907	238.67380	0.23867	209.072	19.32	0.22	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	163.14860	0.16315	188.00450	0.18800	163.149	19.86	0.18	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.59860	14.59860	14.69370	14.69370		16.45	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.61970	14.61970	14.71520	14.71520		16.39	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	544.79580	0.54480	511.67280	0.51167	544.796	16.19	0.44	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	203.09840	0.20310	231.25210	0.23125	203.098	19.46	0.21	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.64930	14.64930	14.74610	14.74610		16.42	0.00	0.00	0	1,678.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	81.88820	0.08189	79.13630	0.07914	81.888	14.76	0.11	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	421.50200	0.42150	394.94930	0.39495	421.502	15.71	0.37	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	445.17170	0.44517	417.41310	0.41741	445.172	15.79	0.38	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 30/08/2019	Any day expiry	15.52	Call	384.09950	0.38410	424.81540	0.42482	384.099	17.91	0.34	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	235.97990	0.23598	266.18990	0.26619	235.980	19.25	0.22	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	187.98480	0.18798	213.66710	0.21367	187.985	19.75	0.18	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.65450	14.65450	14.75150	14.75150		16.37	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.65790	14.65790	14.75510	14.75510		16.38	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.65970	14.65970	14.75700	14.75700		16.38	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	67.24900	0.06725	79.20170	0.07920	67.249	23.56	0.07	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.67910	14.67910	14.77630	14.77630		16.42	0.00	3,845,924.20	262	23,860.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	4.97720	0.00498	4.85880	0.00486	4.977	18.30	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	43.20240	0.04320	41.11140	0.04111	43.202	14.94	0.06	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	110.52540	0.11053	108.83030	0.10883	110.525	14.58	0.14	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	127.84470	0.12784	124.42880	0.12443	127.845	14.60	0.15	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,256.50610	1.25651	1,342.24010	1.34224	1,256.506	14.98	0.77	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	242.63450	0.24263	230.12460	0.23012	242.635	15.03	0.24	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	265.03260	0.26503	250.99480	0.25099	265.033	15.09	0.26	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	336.52210	0.33652	317.29100	0.31729	336.522	15.29	0.31	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	348.76640	0.34877	328.09940	0.32810	348.766	15.34	0.31	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	400.23040	0.40023	375.54200	0.37554	400.230	15.53	0.34	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	441.42090	0.44142	414.65090	0.41465	441.421	15.67	0.37	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	514.89720	0.51490	0.00000	0.00000	514.897	15.90	0.40	654,100.50	111	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	767.85660	0.76786	831.44120	0.83144	767.857	16.11	0.57	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	673.31520	0.67332	636.13880	0.63614	673.315	16.35	0.47	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	794.86070	0.79486	752.74320	0.75274	794.861	16.67	0.51	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	571.03920	0.57104	623.04970	0.62305	571.039	16.92	0.45	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	561.01340	0.56101	612.42470	0.61242	561.013	16.96	0.45	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	519.63320	0.51963	0.00000	0.00000	519.633	17.18	0.42	1,371,721.71	222	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,157.63960	1.15764	1,105.15930	1.10516	1,157.640	17.54	0.62	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	423.74570	0.42375	465.88390	0.46588	423.746	17.76	0.36	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,292.68200	1.29268	1,236.80810	1.23681	1,292.682	17.84	0.65	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	345.55630	0.34556	382.15250	0.38215	345.556	18.37	0.30	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	158.87140	0.15887	180.78690	0.18079	158.871	20.25	0.15	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	127.49340	0.12749	145.49040	0.14549	127.493	20.80	0.12	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	116.58910	0.11659	132.03490	0.13203	116.589	21.20	0.11	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	112.79120	0.11279	127.94170	0.12794	112.791	21.35	0.11	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	91.40990	0.09141	104.83020	0.10483	91.410	22.38	0.09	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.70440	14.70440	14.80070	14.80070		16.41	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	99.02280	0.09902	94.41340	0.09441	99.023	14.70	0.12	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	449.93150	0.44993	423.89530	0.42390	449.932	15.64	0.36	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	473.61790	0.47362	446.47470	0.44647	473.618	15.72	0.37	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	415.69280	0.41569	455.85320	0.45585	415.693	17.98	0.34	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	266.03880	0.26604	297.35230	0.29735	266.039	19.22	0.23	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	214.61840	0.21462	241.39460	0.24139	214.618	19.71	0.19	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.70810	14.70810	14.80420	14.80420		16.42	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.75990	14.75990	14.85580	14.85580		16.46	0.00	0.00	0	108.00

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 31/10/2019	Any day expiry	13.00	Put	115.07740	0.11508	108.40650	0.10841	115.077	14.64	0.13	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	477.23240	0.47723	451.51490	0.45151	477.232	15.64	0.36	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	500.94680	0.50095	474.21170	0.47421	500.947	15.72	0.37	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	440.67190	0.44067	480.41120	0.48041	440.672	18.16	0.34	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	291.93420	0.29193	322.92190	0.32292	291.934	19.31	0.24	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	240.70250	0.24070	267.63000	0.26763	240.703	19.78	0.20	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.81150	14.81150	14.90880	14.90880		16.50	0.00	0.00	0	52.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	127.65760	0.12766	118.97600	0.11898	127.658	14.54	0.13	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	499.78540	0.49979	473.69030	0.47369	499.785	15.63	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	523.48520	0.52349	496.44340	0.49644	523.485	15.70	0.36	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	465.20170	0.46520	505.42160	0.50542	465.202	18.28	0.33	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	316.06190	0.31606	347.69330	0.34769	316.062	19.36	0.24	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	264.98390	0.26498	292.76180	0.29276	264.984	19.82	0.20	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.81690	14.81690	14.91430	14.91430		16.48	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.82050	14.82050	14.91800	14.91800		16.49	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.83650	14.83650	14.93450	14.93450		16.55	0.00	0.00	0	10,863.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	17.49050	0.01749	15.19100	0.01519	17.490	13.43	0.03	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	133.73430	0.13373	124.05790	0.12406	133.734	14.50	0.13	98,852,752.88	49,600	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	301.44720	0.30145	288.17510	0.28818	301.447	15.10	0.24	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	348.48700	0.34849	332.84410	0.33284	348.487	15.22	0.27	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	423.12360	0.42312	0.00000	0.00000	423.124	15.39	0.31	45,798,059.00	10,000	10,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	451.31760	0.45132	430.67170	0.43067	451.318	15.44	0.32	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	612.69970	0.61270	582.66680	0.58267	612.700	15.91	0.39	288,277,399.76	49,600	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	545.73330	0.54573	589.92310	0.58992	545.733	17.88	0.37	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	457.86350	0.45786	496.87560	0.49688	457.863	18.47	0.32	237,287,652.90	49,600	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	448.11320	0.44811	0.00000	0.00000	448.113	18.54	0.31	93,452,053.20	20,000	10,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	342.17600	0.34218	375.62480	0.37562	342.176	19.26	0.25	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	271.69760	0.27170	299.86600	0.29987	271.698	19.88	0.20	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	101.23330	0.10123	116.97470	0.11697	101.233	22.91	0.08	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.86860	14.86860	14.96760	14.96760		16.51	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	138.94810	0.13895	130.39550	0.13040	138.948	14.39	0.14	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	520.73900	0.52074	495.33060	0.49533	520.739	15.58	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	544.44210	0.54444	518.07880	0.51808	544.442	15.66	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	489.40720	0.48941	529.93010	0.52993	489.407	18.39	0.33	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	341.73470	0.34173	374.22790	0.37423	341.735	19.39	0.24	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	290.76990	0.29077	319.64520	0.31965	290.770	19.84	0.21	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.87220	14.87220	14.97130	14.97130		16.52	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.92420	14.92420	15.02380	15.02380		16.55	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.97480	14.97480	15.07470	15.07470		16.58	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			14.98030	14.98030	15.08020	15.08020		16.62	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.00620	15.00620	15.10650	15.10650		16.63	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	18.22590	0.01823	18.41230	0.01841	18.226	12.09	0.03	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	489.19030	0.48919	469.07640	0.46908	489.190	15.46	0.30	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	368.12360	0.36812	398.61120	0.39861	368.124	19.84	0.23	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 02/04/2020	Any day expiry		15.03850	15.03850		15.13920	15.13920		16.79	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		15.08980	15.08980		15.19120	15.19120		16.98	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		15.15450	15.15450		15.25660	15.25660		17.19	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		15.17350	15.17350		15.27600	15.27600		17.25	0.00	0.00	0	700.00
\$ / R	On 28/07/2020	Any day expiry		15.26200	15.26200		15.36590	15.36590		17.20	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		15.35460	15.35460		15.46020	15.46020		17.11	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		14.36520	14.36520		14.45850	14.45850		14.30	0.00	0.00	0	61.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.51420	14.51420		14.60890	14.60890		16.52	0.00	0.00	0	465.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		14.67910	14.67910		14.77630	14.77630		16.42	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		14.83650	14.83650		14.93450	14.93450		16.55	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future		15.00620	15.00620		15.10650	15.10650		16.63	0.00	0.00	0	0.00
£ / R	On 18/03/2019	Foreign Exchange Future		18.79070	18.79070		18.89150	18.89150		15.30	0.00	3,252,444,681.60	173,088	58,148.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	12.11870	0.01212	12.45550	0.01246	12.119	19.62	0.06	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	87.31450	0.08731	153.55040	0.15355	87.315	16.49	0.32	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	449.11570	0.44912	396.03090	0.39603	449.116	17.61	0.80	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	5.26460	0.00526	13.66840	0.01367	5.265	22.61	0.02	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	3.49480	0.00349	9.60010	0.00960	3.495	23.82	0.02	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	0.21970	0.00022	0.98920	0.00099	0.220	30.63	0.00	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry		18.82540	18.82540		18.92690	18.92690		15.46	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry		18.87850	18.87850		18.98010	18.98010		15.21	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry		18.91290	18.91290		19.01470	19.01470		15.22	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry		18.92230	18.92230		19.02420	19.02420		15.11	0.00	0.00	0	27.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.06870	19.06870		19.17130	19.17130		15.17	0.00	3,300,734,763.90	173,097	181,005.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	1,257.48960	1.25749	1,355.94650	1.35595	1,257.490	15.14	0.78	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future		19.37250	19.37250		19.47810	19.47810		14.95	0.00	0.00	0	19,514.00
£ / R	On 13/12/2019	Foreign Exchange Future		19.65990	19.65990		19.76660	19.76660		15.24	0.00	0.00	0	12,565.00
£ / R	On 16/03/2020	Foreign Exchange Future		19.97220	19.97220		20.07890	20.07890		15.44	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.12920	0.12920		0.13030	0.13030		17.32	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13150	0.13150		0.13250	0.13250		17.45	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future		0.13400	0.13400		0.13510	0.13510		17.26	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future		0.13640	0.13640		0.13750	0.13750		18.91	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future		0.13910	0.13910		0.14020	0.14020		19.04	0.00	0.00	0	0.00
€ / R	On 18/03/2019	Foreign Exchange Future		16.15600	16.15600		16.24320	16.24320		12.67	0.00	1,049,364,512.00	64,952	73,930.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	214.08280	0.21408	305.27530	0.30528	214.083	13.55	0.70	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry		16.19190	16.19190		16.27980	16.27980		13.98	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry		16.24700	16.24700		16.33510	16.33510		14.92	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry		16.28280	16.28280		16.37110	16.37110		15.52	0.00	0.00	0	1.00
€ / R	On 10/06/2019	Any day expiry		16.43120	16.43120		16.52030	16.52030		15.35	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.44470	16.44470		16.53400	16.53400		15.35	0.00	1,071,240,647.40	65,142	88,105.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	99.68240	0.09968	94.82450	0.09482	99.682	13.93	0.16	0.00	0	570.00

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 14/08/2019	Any day expiry			16.65170		16.65170		16.74190	16.74190		15.25	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	107.19980		0.10720		122.70790	0.12271	107.200	19.60	0.11	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.76350		16.76350		16.85590	16.85590		15.21	0.00	0.00	0	21,948.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	232.85290		0.23285		223.17550	0.22318	232.853	14.02	0.23	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	321.03900		0.32104		355.04010	0.35504	321.039	17.44	0.27	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	269.22380		0.26922		299.99530	0.30000	269.224	17.89	0.23	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.06860		17.06860		17.16240	17.16240		15.38	0.00	0.00	0	17,761.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	29.17630		0.02918		26.93770	0.02694	29.176	14.14	0.03	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	448.57510		0.44858		433.91110	0.43391	448.575	14.36	0.31	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	222.57010		0.22257		240.11010	0.24011	222.570	19.78	0.16	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			17.28030		17.28030		17.37580	17.37580		15.50	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,305.97130		1.30597		1,378.17480	1.37817	1,305.971	14.77	0.63	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,180.77060		1.18077		1,249.39710	1.24940	1,180.771	15.06	0.59	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,140.24320		1.14024		1,207.61760	1.20762	1,140.243	15.16	0.57	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,109.68570		1.10969		1,176.09010	1.17609	1,109.686	15.24	0.56	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.40360		17.40360		17.50080	17.50080		15.55	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.37000		96.37000		96.43000	96.43000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			629.91000		629.91000		629.76200	629.76200			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			641.77600		641.77600		641.63000	641.63000			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			655.28000		655.28000		655.13500	655.13500			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			728.83900		728.83900		728.52100	728.52100			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			742.56900		742.56900		742.25100	742.25100			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			758.19400		758.19400		757.87300	757.87300			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			660.52600		660.52600		660.09200	660.09200			0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future			672.96900		672.96900		672.53200	672.53200			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future			687.13000		687.13000		686.68700	686.68700			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.13960		10.13960		10.18250	10.18250		10.98	0.00	70,977.20	7	4,955.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.25830		10.25830		10.30150	10.30150		12.40	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.39190		10.39190		10.43670	10.43670		12.23	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.52160		10.52160		10.56660	10.56660		12.47	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	294.20590		0.29421		321.57480	0.32157	294.206	13.31	0.37	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.66220		10.66220		10.70790	10.70790		12.70	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.71560		10.71560		10.77110	10.77110		12.40	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.84870		10.84870		10.90510	10.90510		14.28	0.00	0.00	0	400.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.99500		10.99500		11.05280	11.05280		14.03	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.13440		11.13440		11.19270	11.19270		13.91	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.28480		11.28480		11.34530	11.34530		13.89	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
CF CANDO CAHF	On 18/03/2019	Can-Do Future		0.00000	0.00000		0.00000	0.00000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future		14.23870	14.23870		14.35750	14.35750		13.94	0.00	1,423,870.00	100	1,243.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.50580	14.50580		14.62730	14.62730		15.55	0.00	0.00	0	250.00
CHF / R	On 16/09/2019	Foreign Exchange Future		14.80110	14.80110		14.92640	14.92640		15.77	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		15.08420	15.08420		15.21280	15.21280		16.25	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		15.39600	15.39600		15.52740	15.52740		16.51	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.13340	2.13340		2.14790	2.14790		13.16	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.15520	2.15520		2.16990	2.16990		14.16	0.00	0.00	0	0.00
CNH / R	On 16/09/2019	Foreign Exchange Future		2.17910	2.17910		2.19400	2.19400		14.15	0.00	0.00	0	0.00
CNH / R	On 13/12/2019	Foreign Exchange Future		2.20140	2.20140		2.21640	2.21640		14.13	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.16560	2.16560		2.17740	2.17740		11.72	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.20540	2.20540		2.21750	2.21750		14.03	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.24940	2.24940		2.26190	2.26190		13.87	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.29160	2.29160		2.30430	2.30430		14.16	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.33790	2.33790		2.35100	2.35100		14.38	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		10.88213	76.76943		10.88846	76.73224			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future		10.98389	78.21595		10.99041	78.17827			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future		11.09053	76.06601		11.09728	76.02766			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		11.13912	78.54437		11.15055	78.46773			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future		11.23908	80.02479		11.25088	79.94689			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future		11.34391	77.44312		11.35614	77.36371			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		654.12900	654.12900		653.68000	653.68000			0.00	6,541,290.00	1	448.00
GOVI	On 01/08/2019	GOVI		666.45100	666.45100		665.99900	665.99900			0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI		680.47400	680.47400		680.01600	680.01600			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
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.83060	1.83060		1.84270	1.84270		15.28	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.85370	1.85370		1.86600	1.86600		16.45	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future		1.87860	1.87860		1.89140	1.89140		16.58	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future		1.90160	1.90160		1.91450	1.91450		16.47	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		134.20010	134.20010		134.11322	134.11322			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future		135.30454	135.30454		135.21626	135.21626			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future		138.18661	138.18661		138.09672	138.09672			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		100.61295	100.61295		100.63031	100.63031			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future		102.53335	102.53335		102.55124	102.55124			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future		103.60971	103.60971		103.62820	103.62820			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		102.59276	102.59276		102.54893	102.54893			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future		104.55095	104.55095		104.50641	104.50641			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future		105.59403	105.59403		105.54874	105.54874			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		122.43016	122.43016		122.45085	122.45085			0.00	0.00	0	10,812.00
I2038	On 01/08/2019	Bond Future		123.12773	123.12773		123.14914	123.14914			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future		125.75052	125.75052		125.77254	125.77254			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		115.34432	115.34432		115.36415	115.36415			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future		117.54605	117.54605		117.56638	117.56638			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		118.30940	118.30940		118.33051	118.33051			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		120.98347	120.98347		121.00379	121.00379			0.00	0.00	0	10,684.00
I2050	On 01/08/2019	Bond Future		121.47483	121.47483		121.49598	121.49598			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future		124.06225	124.06225		124.08407	124.08407			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		257.67200	257.67200		257.77800	257.77800			0.00	0.00	0	735.00
IGOV	On 01/08/2019	Index Future		262.58900	262.58900		262.69800	262.69800			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future		268.18100	268.18100		268.29400	268.29400			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2019	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future		7.13000	92.87000		7.13000	92.87000			0.00	0.00	0	0.00

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
KES / R	On 18/03/2019	Foreign Exchange Future			0.14400		0.14400		0.14500	0.14500			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.14400		0.14400		0.14440	0.14440			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.14370		0.14370		0.14320	0.14320			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.14300		0.14300		0.14220	0.14220			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.14250		0.14250		0.14100	0.14100			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.65360		1.65360		1.64420	1.64420		11.40	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.67650		1.67650		1.66690	1.66690		13.63	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future			1.70140		1.70140		1.69190	1.69190		13.04	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future			1.72490		1.72490		1.71520	1.71520		13.02	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.80780		9.80780		9.82870	9.82870		11.73	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.92620		9.92620		9.94740	9.94740		13.56	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			10.05620		10.05620		10.07900	10.07900		13.33	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.17970		10.17970		10.20280	10.20280		13.59	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.31140		10.31140		10.33740	10.33740		13.72	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.34110		1.34110		1.34230	1.34230			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34730		1.34730		1.34860	1.34860			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future			1.35270		1.35270		1.35430	1.35430			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future			1.35900		1.35900		1.35830	1.35830			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.30810		1.30810		1.30660	1.30660			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.31380		1.31380		1.31230	1.31230			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.31970		1.31970		1.31820	1.31820			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.32510		1.32510		1.32350	1.32350			0.00	0.00	0	2,219.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.33090		1.33090		1.32920	1.32920			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.12470		1.12470		1.12340	1.12340			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.13300		1.13300		1.13180	1.13180			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.14200		1.14200		1.14070	1.14070			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.15040		1.15040		1.14920	1.14920			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.15980		1.15980		1.15850	1.15850			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.68617		113.89226		8.69201	113.85814		6.32	0.00	80,180,151.04	704	88,063.00
R186	On 02/05/2019	Bond Future	8.50	Call	602.68000		0.60268		618.65000	0.61865	602.680	6.16	0.34	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	888.80000		0.88880		903.73000	0.90373	888.800	6.24	0.45	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	971.37000		0.97137		985.72000	0.98572	971.370	6.26	0.47	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,118.84000		1.11884		1,131.95000	1.13195	1,118.840	6.29	0.52	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,450.08000		1.45008		1,459.78000	1.45978	1,450.080	6.36	0.60	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	586.02000		0.58602		625.45000	0.62545	586.020	6.43	0.32	0.00	0	8,250.00
R186	On 02/05/2019	Bond Future	9.00	Put	427.50000		0.42750		461.91000	0.46191	427.500	6.50	0.25	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,241.54000		2.24154		2,241.83000	2.24183	2,241.540	6.50	0.75	0.00	0	7,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/05/2019	Bond Future	9.05	Put	365.04000		0.36504		396.96000	0.39696	365.040	6.56	0.22	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,172.53000		3.17253		3,162.97000	3.16297	3,172.530	6.72	0.85	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,419.05000		3.41905		3,407.17000	3.40717	3,419.050	6.78	0.87	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,670.13000		3.67013		3,656.10000	3.65610	3,670.130	6.84	0.89	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	30.92000		0.03092		37.57000	0.03757	30.920	7.39	0.03	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	10.73000		0.01073		13.70000	0.01370	10.730	7.39	0.01	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	7.76000		0.00776		10.07000	0.01007	7.760	7.39	0.01	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	5.88000		0.00588		7.74000	0.00774	5.880	7.39	0.01	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.73669		110.73865		8.74276	110.70419		6.83	0.00	0.00	0	10.00
R186	On 01/08/2019	Bond Future	8.30	Call	821.30000		0.82130		827.25000	0.82725	821.300	6.46	0.30	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,950.30000		2.95030		2,947.04000	2.94704	2,950.300	7.09	0.65	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	214.10000		0.21410		225.97000	0.22597	214.100	8.00	0.08	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.77901		113.07025		8.78537	113.03526		6.52	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			301.90722		301.90722		301.96040	301.96040			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			300.11403		300.11403		300.16890	300.16890			0.00	0.00	0	0.00
R197	On 07/11/2019	Bond Future			306.50699		306.50699		306.56366	306.56366			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			234.40383		234.40383		234.44369	234.44369			0.00	0.00	0	8,666.00
R202	On 01/08/2019	Bond Future			234.86470		234.86470		234.90568	234.90568			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			239.86755		239.86755		239.90998	239.90998			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			7.80584		101.23359		7.81139	101.21558		2.99	0.00	0.00	0	66,540.00
R2023	On 01/08/2019	Bond Future			7.81487		103.14111		7.82078	103.12303		3.36	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.80882		101.37683		7.81521	101.35857		3.28	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future			9.20940		93.96241		9.21526	93.92516		8.92	0.00	0.00	0	45,502.00
R2030	On 02/05/2019	Bond Future	8.90	Call	472.70000		0.47270		490.97000	0.49097	472.700	8.53	0.26	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,966.38000		1.96638		1,976.19000	1.97619	1,966.380	9.08	0.65	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	66.49000		0.06649		78.35000	0.07835	66.490	10.37	0.04	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.26968		91.72794		9.27572	91.69026		9.52	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	283.34000		0.28334		288.98000	0.28898	283.340	8.45	0.12	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,811.39000		1.81139		1,816.59000	1.81659	1,811.390	9.42	0.46	0.00	0	2,025.00
R2030	On 07/11/2019	Bond Future			9.31997		93.65952		9.32623	93.62118		9.26	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

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
R2032	On 02/05/2019	Bond Future			9.43364		92.09259		9.44461	92.01672		10.22	0.00	0.00	0	43,357.00
R2032	On 01/08/2019	Bond Future			9.49209		93.82809		9.50341	93.75099		10.32	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.54809		91.64032		9.55981	91.56177		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			9.60741		95.72068		9.60811	95.71529		10.97	0.00	13,400,895.20	140	80,041.00
R2035	On 01/08/2019	Bond Future			9.66559		97.52438		9.66629	97.51907		11.10	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.72474		95.07064		9.72543	95.06547		11.42	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			9.68985		92.24255		9.69569	92.19729		11.56	0.00	0.00	0	54,434.00
R2037	On 01/08/2019	Bond Future			9.75214		89.72548		9.75815	89.67951		12.26	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.80681		91.61492		9.81299	91.56821		12.06	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			9.77475		95.52960		9.78569	95.43847		11.97	0.00	0.00	0	25,025.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,065.08000		1.06508		1,076.75000	1.07675	1,065.080	11.74	0.37	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,025.13000		4.02513		3,993.40000	3.99340	4,025.130	12.80	0.78	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.83709		92.82410		9.84835	92.73147		12.72	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.89211		94.77882		9.90371	94.68447		12.53	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			9.76764		92.86080		9.77854	92.76780		12.57	0.00	11,143,296.00	120	37,216.00
R2044	On 01/08/2019	Bond Future			9.82654		90.23016		9.83774	90.13570		13.39	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,351.58000		1.35158		1,349.34000	1.34934	1,351.580	12.84	0.30	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,186.84000		3.18684		3,168.58000	3.16858	3,186.840	13.54	0.53	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,161.81000		1.16181		1,210.23000	1.21023	1,161.810	14.78	0.23	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.87834		92.13024		9.88987	92.03398		13.21	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			9.73331		92.14342		9.74412	92.04816		13.02	0.00	347,380,693.40	3,770	100,887.00
R2048	On 01/08/2019	Bond Future			9.78519		93.87960		9.79628	93.78286		13.24	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.83772		91.41273		9.84914	91.31412		13.70	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			6.35199		102.82725		6.36119	102.82107		0.21	0.00	0.00	0	6,025.00
R207	On 01/08/2019	Bond Future			5.57373		101.12339		5.58749	101.11737		0.22	0.00	0.00	0	0.00
R207	On 07/11/2019	Bond Future			2.05768		103.25246		2.09072	103.24650		0.04	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			7.03381		100.17663		7.02800	100.18676		1.00	0.00	0.00	0	14,463.00

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
R208	On 01/08/2019	Bond Future			6.93520		102.06437		6.92830	102.07495		1.22	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.73175		100.80674		6.72329	100.81775		1.05	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			9.55422		73.17978		9.55998	73.14186		12.35	0.00	3,512,629.44	48	102,067.00
R209	On 02/05/2019	Bond Future	9.35	Call	775.87000		0.77587		797.89000	0.79789	775.870	12.13	0.35	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,042.73000		3.04273		3,045.65000	3.04565	3,042.730	13.19	0.77	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	106.47000		0.10647		123.06000	0.12306	106.470	14.50	0.06	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	47.35000		0.04735		56.75000	0.05675	47.350	14.50	0.03	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.60604		74.55884		9.61194	74.52040		12.63	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,456.58000		1.45658		1,464.95000	1.46495	1,456.580	12.37	0.38	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	3,084.44000		3.08444		3,086.13000	3.08613	3,084.440	13.05	0.60	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	760.90000		0.76090		787.96000	0.78796	760.900	14.40	0.20	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.65571		72.97459		9.66178	72.93545		12.95	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			185.64211		185.64211		185.67403	185.67403			0.00	0.00	0	1,948.00
R210	On 01/08/2019	Bond Future			189.18542		189.18542		189.21848	189.21848			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future			190.57691		190.57691		190.61105	190.61105			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			157.45694		157.45694		157.48474	157.48474			0.00	0.00	0	4,973.00
R212	On 01/08/2019	Bond Future			158.24223		158.24223		158.27093	158.27093			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future			161.61306		161.61306		161.64264	161.64264			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			9.32032		84.86510		9.32609	84.82892		9.84	0.00	0.00	0	27,698.00
R213	On 01/08/2019	Bond Future			9.37431		86.46418		9.38025	86.42750		10.12	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future			9.42868		84.72972		9.43481	84.69248		10.28	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			9.73858		72.10592		9.74939	72.03179		13.37	0.00	0.00	0	21,863.00

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
R214	On 01/08/2019	Bond Future	9.79087		73.46460		9.80196	73.38928		13.55	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.84392		71.71044		9.85533	71.63367		13.97	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.57260		10.57260		10.64160	10.64160		12.15	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.70060		10.70060		10.77010	10.77010		14.08	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.84280		10.84280		10.91480	10.91480		13.76	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.98020		10.98020		11.05300	11.05300		13.96	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.62730		2.62730		2.64280	2.64280		13.69	0.00	0.00	0	25,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.52980		2.52980		2.54480	2.54480		16.16	0.00	0.00	0	1,400.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.44300		2.44300		2.45720	2.45720		16.58	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.37450		2.37450		2.38850	2.38850		18.27	0.00	0.00	0	0.00
Total for Derivatives :											18,719,229,700.27	1,333,914	9 102 967.00	
Grand Total:											18,719,229,700.27	1,333,914	9 102 967.00	