



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 18/02/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 21/02/2019	Any day expiry	14.12510	14.12510		14.13310	14.13310		21.26	0.00	0.00	0	0.00	
\$ / R	On 21/02/2019	Any day expiry	13.80	Put	24.40310	0.02440	34.16520	0.03417	24.403	24.79	0.15	0.00	0	25,000.00
\$ / R	On 25/02/2019	Any day expiry	14.13190	14.13190		14.13990	14.13990		20.36	0.00	0.00	0	0.00	
\$ / R	On 26/02/2019	Any day expiry	14.13360	14.13360		14.14170	14.14170		20.01	0.00	0.00	0	0.00	
\$ / R	On 26/02/2019	Any day expiry	13.75	Put	38.73080	0.03873	41.85000	0.04185	38.731	19.90	0.17	0.00	0	25,000.00
\$ / R	On 28/02/2019	Any day expiry	14.13710	14.13710		14.14510	14.14510		19.47	0.00	0.00	0	5,759.00	
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	1.76580	0.00177	2.96740	0.00297	1.766	21.96	0.01	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	34.98000	0.03498	37.44410	0.03744	34.980	18.72	0.15	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	217.59850	0.21760	224.63920	0.22464	217.598	19.72	0.55	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	135.97030	0.13597	150.77900	0.15078	135.970	19.96	0.41	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	248.87030	0.24887	255.67900	0.25568	248.870	19.96	0.59	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	65.01230	0.06501	77.19040	0.07719	65.012	21.25	0.23	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	33.40950	0.03341	42.58370	0.04258	33.409	22.36	0.13	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	7.06110	0.00706	9.58430	0.00958	7.061	24.80	0.03	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	2.43850	0.00244	3.42240	0.00342	2.438	26.46	0.01	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry	14.14400	14.14400		14.15190	14.15190		18.28	0.00	0.00	0	74.00	

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 05/03/2019	Any day expiry		14.14570	14.14570	14.15360	14.15360		18.22	0.00	0.00	0	10,080.00
\$ / R	13.40	On 05/03/2019	Any day expiry	Call	754.20450	0.75420	765.43890	0.76544	754.204	15.90	0.96	0.00	0	50,000.00
\$ / R	13.50	On 05/03/2019	Any day expiry	Call	659.12960	0.65913	671.74340	0.67174	659.130	15.59	0.93	0.00	0	50,000.00
\$ / R	13.70	On 05/03/2019	Any day expiry	Call	487.02940	0.48703	502.59420	0.50259	487.029	16.40	0.84	0.00	0	100,000.00
\$ / R		On 11/03/2019	Any day expiry		14.15580	14.15580	14.16390	14.16390		17.54	0.00	0.00	0	0.00
\$ / R	13.94	On 11/03/2019	Any day expiry	Put	135.83140	0.13583	145.97680	0.14598	135.831	16.94	0.35	0.00	0	27,500.00
\$ / R	15.15	On 11/03/2019	Any day expiry	Call	32.41210	0.03241	40.83790	0.04084	32.412	21.36	0.10	0.00	0	27,500.00
\$ / R		On 18/03/2019	Foreign Exchange Future		14.16770	14.16770	14.17600	14.17600		17.15	0.00	1,102,247,060.00	77,800	585,741.00
\$ / R	10.33	On 18/03/2019	Foreign Exchange Future	Put	0.01460	0.00001	0.01620	0.00002	0.015	29.75	0.00	0.00	0	1,000.00
\$ / R	11.74	On 18/03/2019	Foreign Exchange Future	Put	0.18740	0.00019	0.24400	0.00024	0.187	21.70	0.00	0.00	0	1,000.00
\$ / R	12.47	On 18/03/2019	Foreign Exchange Future	Put	1.94210	0.00194	2.24510	0.00225	1.942	19.23	0.01	0.00	0	721.00
\$ / R	12.51	On 18/03/2019	Foreign Exchange Future	Put	2.20030	0.00220	2.52900	0.00253	2.200	19.09	0.01	0.00	0	720.00
\$ / R	12.80	On 18/03/2019	Foreign Exchange Future	Put	5.33240	0.00533	5.97610	0.00598	5.332	18.09	0.02	0.00	0	7,520.00
\$ / R	12.90	On 18/03/2019	Foreign Exchange Future	Put	7.11880	0.00712	8.08530	0.00809	7.119	17.71	0.03	0.00	0	16,000.00
\$ / R	12.92	On 18/03/2019	Foreign Exchange Future	Put	7.54070	0.00754	8.58480	0.00858	7.541	17.63	0.03	0.00	0	139,342.00
\$ / R	13.00	On 18/03/2019	Foreign Exchange Future	Put	9.48670	0.00949	10.88870	0.01089	9.487	17.33	0.03	0.00	0	15,434.00
\$ / R	13.05	On 18/03/2019	Foreign Exchange Future	Put	10.94280	0.01094	12.61300	0.01261	10.943	17.14	0.04	0.00	0	1,155.00
\$ / R	13.12	On 18/03/2019	Foreign Exchange Future	Put	13.35110	0.01335	15.46180	0.01546	13.351	16.88	0.05	0.00	0	138,000.00
\$ / R	13.15	On 18/03/2019	Foreign Exchange Future	Put	14.53390	0.01453	16.85860	0.01686	14.534	16.76	0.05	0.00	0	10,125.00
\$ / R	13.25	On 18/03/2019	Foreign Exchange Future	Put	19.25210	0.01925	22.41040	0.02241	19.252	16.38	0.07	663,058.13	700	225,407.00
\$ / R	13.33	On 18/03/2019	Foreign Exchange Future	Put	24.05330	0.02405	28.02390	0.02802	24.053	16.08	0.08	0.00	0	135,043.00
\$ / R	13.36	On 18/03/2019	Foreign Exchange Future	Put	26.13310	0.02613	30.44350	0.03044	26.133	15.97	0.09	0.00	0	134,750.00
\$ / R	13.46	On 18/03/2019	Foreign Exchange Future	Put	34.83730	0.03484	40.38340	0.04038	34.837	15.65	0.11	0.00	0	20,000.00
\$ / R	13.50	On 18/03/2019	Foreign Exchange Future	Call	708.45730	0.70846	722.81710	0.72282	708.457	15.74	0.87	0.00	0	145.00
\$ / R	13.50	On 18/03/2019	Foreign Exchange Future	Put	40.75730	0.04076	46.81710	0.04682	40.757	15.74	0.13	0.00	0	7,550.00
\$ / R	13.55	On 18/03/2019	Foreign Exchange Future	Put	49.17010	0.04917	55.87590	0.05588	49.170	15.85	0.15	0.00	0	10,000.00
\$ / R	13.60	On 18/03/2019	Foreign Exchange Future	Call	626.48710	0.62649	642.13360	0.64213	626.487	15.96	0.83	0.00	0	500.00
\$ / R	13.60	On 18/03/2019	Foreign Exchange Future	Put	58.78710	0.05879	66.13360	0.06613	58.787	15.96	0.17	0.00	0	6,570.00
\$ / R	13.62	On 18/03/2019	Foreign Exchange Future	Put	62.98780	0.06299	70.58710	0.07059	62.988	16.00	0.18	0.00	0	6,432.00
\$ / R	13.68	On 18/03/2019	Foreign Exchange Future	Put	76.86470	0.07686	85.19900	0.08520	76.865	16.13	0.21	0.00	0	14,200.00
\$ / R	13.70	On 18/03/2019	Foreign Exchange Future	Put	81.92910	0.08193	90.49920	0.09050	81.929	16.17	0.22	0.00	0	2,500.00
\$ / R	13.72	On 18/03/2019	Foreign Exchange Future	Put	87.21930	0.08722	96.01940	0.09602	87.219	16.22	0.23	0.00	0	10,000.00
\$ / R	13.79	On 18/03/2019	Foreign Exchange Future	Put	107.56030	0.10756	117.11120	0.11711	107.560	16.37	0.27	0.00	0	262,812.00
\$ / R	13.82	On 18/03/2019	Foreign Exchange Future	Put	117.16850	0.11717	127.00970	0.12701	117.169	16.43	0.28	0.00	0	2,100.00
\$ / R	13.85	On 18/03/2019	Foreign Exchange Future	Put	127.32230	0.12732	137.43320	0.13743	127.322	16.50	0.30	0.00	0	1,000.00
\$ / R	13.86	On 18/03/2019	Foreign Exchange Future	Put	130.82930	0.13083	141.02610	0.14103	130.829	16.52	0.31	0.00	0	721.00
\$ / R	13.90	On 18/03/2019	Foreign Exchange Future	Put	145.47370	0.14547	155.98560	0.15599	145.474	16.61	0.33	0.00	0	720.00
\$ / R	13.95	On 18/03/2019	Foreign Exchange Future	Call	382.87620	0.38288	402.01970	0.40202	382.876	16.72	0.64	0.00	0	1,000.00
\$ / R	14.00	On 18/03/2019	Foreign Exchange Future	Call	354.13980	0.35414	373.54240	0.37354	354.140	16.82	0.61	0.00	0	100.00
\$ / R	14.00	On 18/03/2019	Foreign Exchange Future	Put	186.43980	0.18644	197.54240	0.19754	186.440	16.82	0.39	0.00	0	29,200.00
\$ / R	14.04	On 18/03/2019	Foreign Exchange Future	Put	204.57170	0.20457	215.82590	0.21583	204.572	16.91	0.41	0.00	0	7,100.00
\$ / R	14.20	On 18/03/2019	Foreign Exchange Future	Call	255.93990	0.25594	274.27790	0.27428	255.940	17.34	0.49	0.00	0	2,000.00
\$ / R	14.25	On 18/03/2019	Foreign Exchange Future	Call	236.10620	0.23611	254.20550	0.25421	236.106	17.54	0.46	0.00	0	750.00
\$ / R	14.28	On 18/03/2019	Foreign Exchange Future	Put	337.17600	0.33718	346.80370	0.34680	337.176	17.65	0.55	0.00	0	7,028.00

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	14.30	Put	349.95980	0.34996	359.46230	0.35946	349.960	17.73	0.57	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	217.65980	0.21766	235.46230	0.23546	217.660	17.73	0.43	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	382.83120	0.38283	391.98490	0.39198	382.831	17.92	0.59	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	445.10750	0.44511	453.52420	0.45352	445.108	18.27	0.64	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	452.26070	0.45226	460.58660	0.46059	452.261	18.31	0.64	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	167.15700	0.16716	183.69390	0.18369	167.157	18.35	0.35	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	161.68220	0.16168	178.03300	0.17803	161.682	18.43	0.34	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	156.37750	0.15638	172.54050	0.17254	156.378	18.51	0.33	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	488.67750	0.48868	496.54050	0.49654	488.678	18.51	0.67	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	511.03360	0.51103	518.60510	0.51861	511.034	18.62	0.68	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	533.75110	0.53375	541.02310	0.54102	533.751	18.74	0.69	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	603.92900	0.60393	610.26490	0.61026	603.929	19.09	0.73	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	676.85880	0.67686	682.22840	0.68223	676.859	19.43	0.76	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	94.53550	0.09454	107.55610	0.10756	94.535	19.67	0.22	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	735.26180	0.73526	739.87430	0.73987	735.262	19.71	0.78	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	743.71460	0.74371	748.21930	0.74822	743.715	19.74	0.79	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	752.19480	0.75219	756.59180	0.75659	752.195	19.78	0.79	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	760.69970	0.76070	764.98910	0.76499	760.700	19.82	0.79	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	67.10050	0.06710	77.96520	0.07797	67.101	20.38	0.16	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	934.85760	0.93486	937.00100	0.93700	934.858	20.51	0.85	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	988.61670	0.98862	990.14300	0.99014	988.617	20.71	0.86	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,006.67960	1.00668	1,008.00500	1.00800	1,006.680	20.78	0.86	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,015.73610	1.01574	1,016.96240	1.01696	1,015.736	20.81	0.87	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	49.82640	0.04983	58.96160	0.05896	49.826	20.94	0.13	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,070.41600	1.07042	1,071.05930	1.07106	1,070.416	21.01	0.88	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,079.58310	1.07958	1,080.13180	1.08013	1,079.583	21.04	0.88	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	45.66120	0.04566	54.32180	0.05432	45.661	21.10	0.12	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	43.33520	0.04334	51.71960	0.05172	43.335	21.20	0.11	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,190.67010	1.19067	1,190.13490	1.19013	1,190.670	21.43	0.90	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	33.40930	0.03341	40.50900	0.04051	33.409	21.70	0.09	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	30.65280	0.03065	37.35970	0.03736	30.653	21.86	0.08	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	30.13040	0.03013	36.76130	0.03676	30.130	21.89	0.08	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	28.13300	0.02813	34.46650	0.03447	28.133	22.02	0.07	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	26.27420	0.02627	32.32180	0.03232	26.274	22.16	0.07	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	20.88800	0.02089	26.01030	0.02601	20.888	22.43	0.06	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	15.11680	0.01512	19.11060	0.01911	15.117	22.61	0.04	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	14.47210	0.01447	18.33170	0.01833	14.472	22.64	0.04	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	12.69050	0.01269	16.16950	0.01617	12.690	22.71	0.04	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	9.95150	0.00995	12.81360	0.01281	9.951	22.85	0.03	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	7.43990	0.00744	9.69460	0.00969	7.440	23.01	0.02	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	6.64640	0.00665	8.69920	0.00870	6.646	23.08	0.02	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	5.06030	0.00506	6.69180	0.00669	5.060	23.22	0.02	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	4.21350	0.00421	5.60880	0.00561	4.214	23.32	0.01	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	2.65460	0.00265	3.58800	0.00359	2.655	23.57	0.01	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	2.53400	0.00253	3.43000	0.00343	2.534	23.60	0.01	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	1.09000	0.00109	1.50930	0.00151	1.090	24.05	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	1.06460	0.00106	1.47490	0.00147	1.065	24.06	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	0.99140	0.00099	1.37060	0.00137	0.991	24.23	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	0.98940	0.00099	1.35660	0.00136	0.989	24.64	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	0.98920	0.00099	1.35440	0.00135	0.989	24.71	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	0.98900	0.00099	1.35230	0.00135	0.989	24.78	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	0.98860	0.00099	1.32850	0.00133	0.989	25.67	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	0.98990	0.00099	1.31850	0.00132	0.990	26.14	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	0.99940	0.00100	1.29880	0.00130	0.999	27.51	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	1.05380	0.00105	1.29660	0.00130	1.054	30.92	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	1.12390	0.00112	1.33200	0.00133	1.124	33.64	0.00	0.00	0	7,100.00
\$ / R	On 22/03/2019	Any day expiry			14.17460	14.17460	14.18300	14.18300		17.17	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	498.79930	0.49880	516.12380	0.51612	498.799	16.43	0.72	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Call	278.29940	0.27830	295.73400	0.29573	278.299	17.36	0.50	0.00	0	30,000.00
\$ / R	On 27/03/2019	Any day expiry			14.18330	14.18330	14.19170	14.19170		17.18	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	166.78510	0.16679	174.66640	0.17467	166.785	16.49	0.33	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	216.95880	0.21696	225.26220	0.22526	216.959	16.75	0.39	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.18680	14.18680	14.19520	14.19520		17.21	0.00	0.00	0	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	14.86070	0.01486	15.23220	0.01523	14.861	16.20	0.05	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	55.05740	0.05506	59.86730	0.05987	55.057	15.73	0.14	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	486.02400	0.48602	502.32890	0.50233	486.024	16.48	0.67	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	325.08680	0.32509	333.11790	0.33312	325.087	17.21	0.50	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	354.78710	0.35479	362.61800	0.36262	354.787	17.38	0.52	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	237.72680	0.23773	253.15070	0.25315	237.727	17.90	0.41	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	163.79080	0.16379	177.23800	0.17724	163.791	18.83	0.30	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	56.10220	0.05610	63.59270	0.06359	56.102	21.20	0.12	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	31.63860	0.03164	37.27380	0.03727	31.639	21.89	0.07	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.19370	14.19370	14.20210	14.20210		17.06	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.19900	14.19900	14.20740	14.20740		17.11	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	147.59850	0.14760	154.33670	0.15434	147.599	16.19	0.28	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	285.16330	0.28516	300.00050	0.30000	285.163	17.59	0.45	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.21640	14.21640	14.22480	14.22480		16.91	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			14.23560	14.23560	14.24390	14.24390		17.37	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.24080	14.24080	14.24910	14.24910		17.36	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.24260	14.24260	14.25090	14.25090		17.41	0.00	0.00	0	662.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	38.17220	0.03817	39.76950	0.03977	38.172	15.39	0.08	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	875.60550	0.87561	886.86950	0.88687	875.606	15.94	0.79	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	412.16470	0.41216	415.88380	0.41588	412.165	17.31	0.47	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	440.11370	0.44011	443.78380	0.44378	440.114	17.41	0.49	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	244.44240	0.24444	254.69180	0.25469	244.442	19.00	0.33	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	116.46000	0.11646	123.68270	0.12368	116.460	20.95	0.17	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	82.38390	0.08238	88.67550	0.08868	82.384	21.68	0.13	0.00	0	250.00
\$ / R	On 09/05/2019	Any day expiry			14.25840	14.25840	14.26650	14.26650		17.59	0.00	0.00	0	25,000.00

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 09/05/2019	Any day expiry	13.72	Call	753.89240	0.75389	764.20070	0.76420	753.892	16.56	0.70	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	494.56860	0.49457	505.25370	0.50525	494.569	17.49	0.54	15,339,038.08	2,000	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.26540	14.26540	14.27350	14.27350		17.62	0.00	0.00	0	93.00
\$ / R	On 31/05/2019	Any day expiry			14.29740	14.29740	14.30530	14.30530		17.61	0.00	0.00	0	416.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	69.79280	0.06979	69.85940	0.06986	69.793	15.63	0.12	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	476.06130	0.47606	477.52990	0.47753	476.061	17.42	0.45	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	503.77540	0.50378	505.26340	0.50526	503.775	17.52	0.47	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	304.65200	0.30465	313.36030	0.31336	304.652	19.24	0.33	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	168.83550	0.16884	176.17280	0.17617	168.835	20.99	0.20	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	127.98180	0.12798	134.44440	0.13444	127.982	21.66	0.16	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.30280	14.30280	14.31060	14.31060		17.53	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.30460	14.30460	14.31240	14.31240		17.53	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.31530	14.31530	14.32310	14.32310		17.45	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	308.26480	0.30826	309.29980	0.30930	308.265	16.57	0.34	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	414.78140	0.41478	416.03280	0.41603	414.781	17.00	0.41	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	461.11230	0.46111	462.42740	0.46243	461.112	17.17	0.43	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	515.53850	0.51554	516.90500	0.51691	515.538	17.36	0.46	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.32250	14.32250	14.33020	14.33020		17.44	0.00	42,451,890.00	2,964	106,148.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	2.34280	0.00234	2.46190	0.00246	2.343	20.27	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	26.68400	0.02668	26.87000	0.02687	26.684	16.69	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	45.91060	0.04591	45.93960	0.04594	45.911	15.92	0.08	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	52.98310	0.05298	52.93880	0.05294	52.983	15.71	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	77.27820	0.07728	77.12210	0.07712	77.278	15.48	0.12	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	80.45150	0.08045	80.31260	0.08031	80.451	15.51	0.12	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	126.28390	0.12628	126.40770	0.12641	126.284	15.76	0.18	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	128.52120	0.12852	128.65930	0.12866	128.521	15.77	0.18	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	140.12830	0.14013	140.33580	0.14034	140.128	15.82	0.19	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	1,016.25570	1.01626	1,024.46550	1.02447	1,016.256	16.03	0.76	0.00	0	10,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	947.57760	0.94758	955.94980	0.95595	947.578	16.14	0.73	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	314.37160	0.31437	315.37790	0.31538	314.372	16.57	0.34	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	767.51890	0.76752	776.32510	0.77633	767.519	16.70	0.64	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	724.50020	0.72450	733.40870	0.73341	724.500	16.85	0.62	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	714.06600	0.71407	723.00350	0.72300	714.066	16.88	0.61	15,126,678.45	2,000	11,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	391.56600	0.39157	392.80350	0.39280	391.566	16.88	0.39	0.00	0	287,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	426.05020	0.42605	427.37150	0.42737	426.050	17.01	0.41	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	494.14390	0.49414	495.60100	0.49560	494.144	17.26	0.45	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	521.69830	0.52170	523.19940	0.52320	521.698	17.35	0.46	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	549.98980	0.54999	551.53380	0.55153	549.990	17.44	0.47	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	552.01150	0.55201	560.78200	0.56078	552.012	17.55	0.51	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	524.52740	0.52453	533.28770	0.53329	524.527	17.70	0.49	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	466.65820	0.46666	475.36760	0.47537	466.658	18.05	0.45	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	757.41920	0.75742	758.40470	0.75840	757.419	18.16	0.56	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	770.89630	0.77090	771.87000	0.77187	770.896	18.20	0.57	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	391.70850	0.39171	400.27120	0.40027	391.708	18.57	0.39	0.00	0	30,000.00

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 14/06/2019	Foreign Exchange Future	15.00	Call	343.78470	0.34378	352.18160	0.35218	343.785	18.97	0.35	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	319.88080	0.31988	328.17220	0.32817	319.881	19.18	0.33	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	273.38610	0.27339	281.41050	0.28141	273.386	19.66	0.29	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	240.87740	0.24088	248.66110	0.24866	240.877	20.05	0.26	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	224.71250	0.22471	232.34990	0.23235	224.713	20.27	0.24	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	218.59400	0.21859	226.17580	0.22618	218.594	20.36	0.24	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	195.48420	0.19548	202.79870	0.20280	195.484	20.68	0.22	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	183.13620	0.18314	190.25660	0.19026	183.136	20.84	0.20	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	179.20940	0.17921	186.26360	0.18626	179.209	20.90	0.20	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	169.18050	0.16918	176.06200	0.17606	169.180	21.04	0.19	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	158.62460	0.15862	165.31650	0.16532	158.625	21.20	0.18	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	51.82390	0.05182	55.59270	0.05559	51.824	25.01	0.06	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.33310	14.33310	14.34090	14.34090		17.45	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.34730	14.34730	14.35520	14.35520		17.39	0.00	0.00	0	753.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	90.65230	0.09065	90.38140	0.09038	90.652	15.39	0.13	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	510.45640	0.51046	511.47040	0.51147	510.456	17.11	0.44	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	537.95800	0.53796	538.99750	0.53900	537.958	17.20	0.45	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	337.71900	0.33772	346.08820	0.34609	337.719	19.09	0.33	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	200.32290	0.20032	207.53700	0.20754	200.323	20.68	0.21	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	157.38500	0.15739	163.82140	0.16382	157.385	21.28	0.17	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.35260	14.35260	14.36050	14.36050		17.33	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.35610	14.35610	14.36410	14.36410		17.33	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.40610	14.40610	14.41390	14.41390		17.20	0.00	0.00	0	430.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	114.05690	0.11406	113.47250	0.11347	114.057	15.23	0.14	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	544.12110	0.54412	544.80200	0.54480	544.121	16.84	0.43	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	571.36600	0.57137	572.08350	0.57208	571.366	16.93	0.44	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	375.30340	0.37530	383.39640	0.38340	375.303	18.98	0.33	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	235.32410	0.23532	242.47870	0.24248	235.324	20.41	0.22	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	190.36220	0.19036	196.92420	0.19692	190.362	20.95	0.18	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.40790	14.40790	14.41570	14.41570		17.19	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.42960	14.42960	14.43690	14.43690		17.18	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	715.32010	0.71532	716.29060	0.71629	715.320	17.24	0.49	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	229.02510	0.22903	236.08100	0.23608	229.025	20.52	0.21	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.46040	14.46040	14.46730	14.46730		17.11	0.00	0.00	0	187.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	133.98450	0.13398	133.67650	0.13368	133.985	15.15	0.15	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	570.71420	0.57071	571.99380	0.57199	570.714	16.68	0.42	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	597.77610	0.59778	599.11980	0.59912	597.776	16.77	0.43	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	402.06120	0.40206	410.09300	0.41009	402.061	19.02	0.33	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	261.85320	0.26185	269.01730	0.26902	261.853	20.33	0.23	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	215.41910	0.21542	222.13980	0.22214	215.419	20.85	0.19	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.46580	14.46580	14.47270	14.47270		17.07	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.46950	14.46950	14.47630	14.47630		17.08	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.47130	14.47130	14.47810	14.47810		17.08	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	91.72710	0.09173	96.66050	0.09666	91.727	24.82	0.08	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 16/09/2019	Foreign Exchange Future		14.49130	14.49130	14.49770	14.49770		17.10	0.00	391,265.10	27	18,093.00
\$ / R	10.75	Put	Foreign Exchange Future	6.02560	0.00603		6.11540	0.00612	6.026	17.16	0.01	0.00	0	1,000.00
\$ / R	12.50	Put	Foreign Exchange Future	69.84620	0.06985		70.09700	0.07010	69.846	15.01	0.09	0.00	0	1,000.00
\$ / R	13.15	Put	Foreign Exchange Future	178.64730	0.17865		178.92000	0.17892	178.647	15.25	0.18	0.00	0	11,333.00
\$ / R	13.25	Put	Foreign Exchange Future	204.41030	0.20441		204.81950	0.20482	204.410	15.35	0.20	0.00	0	3,900.00
\$ / R	13.65	Call	Foreign Exchange Future	1,172.71670	1.17272		1,180.13280	1.18013	1,172.717	15.74	0.71	0.00	0	5,666.00
\$ / R	13.70	Put	Foreign Exchange Future	350.05530	0.35006		351.15310	0.35115	350.055	15.79	0.30	0.00	0	2,000.00
\$ / R	13.77	Put	Foreign Exchange Future	377.72430	0.37772		378.93560	0.37894	377.724	15.87	0.31	0.00	0	28,500.00
\$ / R	13.97	Put	Foreign Exchange Future	467.68190	0.46768		469.18550	0.46919	467.682	16.21	0.36	0.00	0	800.00
\$ / R	14.00	Put	Foreign Exchange Future	482.06420	0.48206		483.61350	0.48361	482.064	16.26	0.37	0.00	0	1,000.00
\$ / R	14.12	Put	Foreign Exchange Future	541.86780	0.54187		543.58670	0.54359	541.868	16.46	0.39	0.00	0	177.00
\$ / R	14.21	Put	Foreign Exchange Future	589.04890	0.58905		590.88670	0.59089	589.049	16.61	0.41	0.00	0	2,700.00
\$ / R	14.50	Call	Foreign Exchange Future	745.30130	0.74530		753.87830	0.75388	745.301	17.10	0.52	0.00	0	14,000.00
\$ / R	14.65	Put	Foreign Exchange Future	846.67870	0.84668		848.86790	0.84887	846.679	17.36	0.51	0.00	0	3,000.00
\$ / R	15.03	Call	Foreign Exchange Future	562.56160	0.56256		571.07970	0.57108	562.562	18.00	0.42	0.00	0	177.00
\$ / R	15.38	Put	Foreign Exchange Future	1,358.19800	1.35820		1,360.11670	1.36012	1,358.198	18.61	0.64	0.00	0	5,000.00
\$ / R	15.51	Call	Foreign Exchange Future	439.71350	0.43971		447.93430	0.44793	439.713	18.84	0.34	0.00	0	28,500.00
\$ / R	15.56	Put	Foreign Exchange Future	1,497.55560	1.49756		1,499.33110	1.49933	1,497.556	18.93	0.66	0.00	0	2,571.00
\$ / R	15.62	Put	Foreign Exchange Future	1,544.93980	1.54494		1,546.66670	1.54667	1,544.940	19.04	0.67	0.00	0	21.00
\$ / R	15.87	Call	Foreign Exchange Future	368.24290	0.36824		376.14220	0.37614	368.243	19.48	0.29	0.00	0	1,000.00
\$ / R	16/09/2019	On 16/09/2019	Foreign Exchange Future	193.66260	0.19366		193.66260	0.19366	187.222	21.39	0.16	0.00	0	800.00
\$ / R	17.23	Call	Foreign Exchange Future	193.66260	0.19366		193.66260	0.19366	187.222	21.39	0.16	0.00	0	800.00
\$ / R	17.64	Call	Foreign Exchange Future	159.15260	0.15915		165.27490	0.16527	159.153	22.13	0.14	0.00	0	5,000.00
\$ / R	17.85	Call	Foreign Exchange Future	148.55340	0.14855		154.57080	0.15457	148.553	22.57	0.13	0.00	0	2,700.00
\$ / R	17.93	Call	Foreign Exchange Future	144.83320	0.14483		150.80860	0.15081	144.833	22.74	0.13	0.00	0	2,571.00
\$ / R	18.47	Call	Foreign Exchange Future	123.54940	0.12355		129.27540	0.12928	123.549	23.87	0.11	0.00	0	1,200.00
\$ / R		On 30/09/2019	Any day expiry	14.51630	14.51630		14.52270	14.52270		17.05	0.00	0.00	0	53.00
\$ / R	13.00	Put	Any day expiry	153.47070	0.15347		153.88410	0.15388	153.471	15.10	0.16	0.00	0	500.00
\$ / R	14.20	Put	Any day expiry	594.35530	0.59436		596.42530	0.59643	594.355	16.54	0.41	0.00	0	250.00
\$ / R	14.25	Put	Any day expiry	621.26910	0.62127		623.40460	0.62340	621.269	16.63	0.42	0.00	0	250.00
\$ / R	15.68	Call	Any day expiry	432.46350	0.43246		440.83740	0.44084	432.463	19.03	0.33	0.00	0	500.00
\$ / R	16.50	Call	Any day expiry	290.68220	0.29068		298.15880	0.29816	290.682	20.25	0.23	0.00	0	250.00
\$ / R	16.89	Call	Any day expiry	241.59000	0.24159		248.59350	0.24859	241.590	20.78	0.20	0.00	0	250.00
\$ / R		On 02/10/2019	Any day expiry	14.51980	14.51980		14.52630	14.52630		17.05	0.00	0.00	0	55.00
\$ / R		On 31/10/2019	Any day expiry	14.57240	14.57240		14.57900	14.57900		17.04	0.00	0.00	0	108.00
\$ / R	13.00	Put	Any day expiry	171.36990	0.17137		172.29230	0.17229	171.370	15.05	0.17	0.00	0	500.00
\$ / R	14.20	Put	Any day expiry	616.63690	0.61664		619.08170	0.61908	616.637	16.46	0.40	0.00	0	250.00
\$ / R	14.25	Put	Any day expiry	643.41760	0.64342		645.88940	0.64589	643.418	16.54	0.41	0.00	0	250.00
\$ / R	15.87	Call	Any day expiry	456.03630	0.45604		465.05570	0.46506	456.036	19.14	0.33	0.00	0	500.00
\$ / R	16.70	Call	Any day expiry	315.10120	0.31510		323.30700	0.32331	315.101	20.28	0.24	0.00	0	250.00
\$ / R	17.09	Call	Any day expiry	266.35930	0.26636		274.13800	0.27414	266.359	20.79	0.20	0.00	0	250.00
\$ / R		On 29/11/2019	Any day expiry	14.62610	14.62610		14.63190	14.63190		17.11	0.00	0.00	0	52.00
\$ / R	13.00	Put	Any day expiry	185.36060	0.18536		186.89520	0.18690	185.361	14.98	0.17	0.00	0	500.00
\$ / R	14.20	Put	Any day expiry	634.55790	0.63456		637.94690	0.63795	634.558	16.39	0.39	0.00	0	250.00
\$ / R	14.25	Put	Any day expiry	661.15590	0.66116		664.61810	0.66462	661.156	16.47	0.40	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 29/11/2019	Any day expiry	16.03	Call	480.35320	0.48035	489.56460	0.48956	480.353	19.21	0.32	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	338.91510	0.33892	347.45140	0.34745	338.915	20.30	0.24	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	290.37060	0.29037	298.54250	0.29854	290.371	20.79	0.21	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.63160	14.63160	14.63730	14.63730		17.08	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.63530	14.63530	14.64090	14.64090		17.09	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.65180	14.65180	14.65710	14.65710		17.06	0.00	0.00	0	10,550.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	25.52900	0.02553	23.41070	0.02341	25.529	13.22	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	398.35820	0.39836	401.35550	0.40136	398.358	15.66	0.29	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	453.21460	0.45321	456.42300	0.45642	453.215	15.79	0.31	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	576.29810	0.57630	579.93520	0.57994	576.298	16.15	0.36	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	472.64010	0.47264	481.85490	0.48185	472.640	19.35	0.31	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	363.77360	0.36377	372.48970	0.37249	363.774	20.17	0.25	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	297.01770	0.29702	305.25990	0.30526	297.018	20.83	0.21	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	120.29200	0.12029	125.99680	0.12600	120.292	23.76	0.09	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.68480	14.68480	14.68970	14.68970		17.08	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	197.79320	0.19779	199.90900	0.19991	197.793	14.85	0.17	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	651.75880	0.65176	656.05620	0.65606	651.759	16.30	0.38	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	678.18470	0.67818	682.56230	0.68256	678.185	16.38	0.39	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	503.37660	0.50338	512.81760	0.51282	503.377	19.26	0.32	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	364.30760	0.36431	372.92340	0.37292	364.308	20.30	0.24	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	316.07220	0.31607	324.26930	0.32427	316.072	20.78	0.21	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.68840	14.68840	14.69330	14.69330		17.08	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.74150	14.74150	14.74640	14.74640		17.08	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.79970	14.79970	14.80660	14.80660		17.12	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.82680	14.82680	14.83510	14.83510		17.21	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	22.87480	0.02287	23.00650	0.02301	22.875	11.73	0.03	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	599.46510	0.59947	601.77040	0.60177	599.465	16.00	0.34	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	397.24640	0.39725	407.15880	0.40716	397.246	20.80	0.24	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.85970	14.85970	14.86960	14.86960		17.24	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.91190	14.91190	14.92450	14.92450		17.33	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.97830	14.97830	14.99110	14.99110		17.48	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.99810	14.99810	15.01010	15.01010		17.49	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.08890	15.08890	15.09750	15.09750		17.61	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.19030	15.19030	15.19830	15.19830		17.72	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.16770	14.16770	14.17600	14.17600		17.15	0.00	354,192.50	25	435.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.32250	14.32250	14.33020	14.33020		17.44	0.00	286,450.00	20	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.49130	14.49130	14.49770	14.49770		17.10	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.65180	14.65180	14.65710	14.65710		17.06	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.82680	14.82680	14.83510	14.83510		17.21	0.00	0.00	0	0.00
£ / R	On 28/02/2019	Any day expiry			18.28930	18.28930	18.14400	18.14400		18.05	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.34530	18.34530	18.20010	18.20010		16.26	0.00	73,381.20	4	326,106.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	178.44400	0.17844	244.99150	0.24499	178.444	16.04	0.33	0.00	0	500.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	126.18290	0.12618		107.09830	0.10710	126.183	17.62	0.24	0.00	0	2,500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	938.42580	0.93843		1,069.18390	1.06918	938.426	18.02	0.81	0.00	0	1,000.00	
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	22.03950	0.02204		19.87690	0.01988	22.039	19.14	0.05	0.00	0	500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	15.66800	0.01567		15.22120	0.01522	15.668	19.38	0.04	0.00	0	1,500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	2.88440	0.00288		2.79150	0.00279	2.884	22.91	0.01	0.00	0	500.00	
£ / R	On 29/03/2019	Any day expiry			18.38070	18.38070		18.23540	18.23540		16.64	0.00	0.00	0	80.00	
£ / R	On 15/04/2019	Any day expiry			18.43550	18.43550		18.28990	18.28990		16.71	0.00	0.00	0	43.00	
£ / R	On 26/04/2019	Any day expiry			18.47070	18.47070		18.32460	18.32460		16.80	0.00	0.00	0	120.00	
£ / R	On 29/04/2019	Any day expiry			18.48030	18.48030		18.33400	18.33400		16.77	0.00	0.00	0	27.00	
£ / R	On 14/06/2019	Foreign Exchange Future			18.62760	18.62760		18.47980	18.47980		16.61	0.00	18,627.60	1	5,825.00	
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	1,038.08060	1.03808		940.49640	0.94050	1,038.081	16.48	0.66	0.00	0	1,000.00	
£ / R	On 16/09/2019	Foreign Exchange Future			18.93310	18.93310		18.78200	18.78200		16.20	0.00	0.00	0	16,469.00	
£ / R	On 13/12/2019	Foreign Exchange Future			19.22260	19.22260		19.06840	19.06840		16.06	0.00	0.00	0	12,690.00	
£ / R	On 16/03/2020	Foreign Exchange Future			19.54000	19.54000		19.38720	19.38720		16.27	0.00	0.00	0	0.00	
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12840	0.12840		0.12870	0.12870		19.32	0.00	0.00	0	10,000.00	
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13070	0.13070		0.13100	0.13100		19.17	0.00	0.00	0	0.00	
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13330	0.13330		0.13360	0.13360		18.37	0.00	0.00	0	0.00	
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13570	0.13570		0.13600	0.13600		19.76	0.00	0.00	0	0.00	
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13850	0.13850		0.13880	0.13880		19.63	0.00	0.00	0	0.00	
€ / R	On 20/02/2019	Any day expiry			15.99390	15.99390		15.93370	15.93370		18.71	0.00	0.00	0	0.00	
€ / R	On 28/02/2019	Any day expiry			16.01990	16.01990		15.95970	15.95970		17.62	0.00	0.00	0	29.00	
€ / R	On 18/03/2019	Foreign Exchange Future			16.07840	16.07840		16.01860	16.01860		16.00	0.00	0.00	0	139,585.00	
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	320.76840	0.32077		302.67300	0.30267	320.768	15.79	0.55	0.00	0	650.00	
€ / R	On 29/03/2019	Any day expiry			16.11580	16.11580		16.05580	16.05580		15.84	0.00	0.00	0	53.00	
€ / R	On 15/04/2019	Any day expiry			16.17360	16.17360		16.11330	16.11330		15.64	0.00	0.00	0	4.00	
€ / R	On 26/04/2019	Any day expiry			16.21080	16.21080		16.15010	16.15010		16.01	0.00	0.00	0	1.00	
€ / R	On 10/06/2019	Any day expiry			16.36290	16.36290		16.30090	16.30090		16.20	0.00	0.00	0	0.00	
€ / R	On 14/06/2019	Foreign Exchange Future			16.37660	16.37660		16.31440	16.31440		16.27	0.00	7,516,859.40	459	30,051.00	
€ / R	On 14/08/2019	Any day expiry			16.58760	16.58760		16.52480	16.52480		16.00	0.00	0.00	0	0.00	
€ / R	On 14/08/2019	Any day expiry	19.65	Call	146.68520	0.14669		147.13040	0.14713	146.685	20.43	0.13	0.00	0	62,400.00	
€ / R	On 16/09/2019	Foreign Exchange Future			16.70270	16.70270		16.63870	16.63870		15.91	0.00	0.00	0	21,578.00	
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	294.98150	0.29498		317.76290	0.31776	294.982	14.50	0.25	0.00	0	14,429.00	
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	377.79340	0.37779		372.23700	0.37224	377.793	18.28	0.28	0.00	0	14,429.00	
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	323.44280	0.32344		319.27840	0.31928	323.443	18.72	0.25	0.00	0	55,000.00	
€ / R	On 13/12/2019	Foreign Exchange Future			17.01280	17.01280		16.94690	16.94690		15.85	0.00	0.00	0	17,899.00	
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	32.94810	0.03295		36.19110	0.03619	32.948	13.78	0.04	0.00	0	17,150.00	
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	512.69950	0.51270		542.89970	0.54290	512.699	14.69	0.32	0.00	0	17,150.00	
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	271.55090	0.27155		273.24250	0.27324	271.551	20.59	0.17	0.00	0	17,150.00	
€ / R	On 10/02/2020	Any day expiry			17.23040	17.23040		17.16340	17.16340		15.87	0.00	0.00	0	0.00	
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,325.18420	1.32518		1,294.17350	1.29417	1,325.184	15.10	0.62	0.00	0	21,000.00	
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,206.74010	1.20674		1,179.43410	1.17943	1,206.740	15.44	0.58	0.00	0	15,000.00	
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,168.41930	1.16842		1,142.35120	1.14235	1,168.419	15.55	0.57	0.00	0	15,000.00	

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 10/02/2020	Any day expiry	17.07	Call	1,139.53130		1.13953	1,114.41130	1.11441		1,139.531	15.64	0.55	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.35830		17.35830	17.29450	17.29450			15.96	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.83000		96.83000	96.84000	96.84000				0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			626.02200		626.02200	625.85700	625.85700				0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			637.90000		637.90000	637.73700	637.73700				0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			651.47100		651.47100	651.30800	651.30800				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			719.50300		719.50300	718.98500	718.98500				0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			733.15600		733.15600	732.63300	732.63300				0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			748.75300		748.75300	748.22300	748.22300				0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			650.67900		650.67900	650.14500	650.14500				0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future			663.02600		663.02600	662.48600	662.48600				0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future			677.13100		677.13100	676.58400	676.58400				0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.14040		10.14040	10.09360	10.09360			13.75	0.00	0.00	0	5,731.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.26320		10.26320	10.21510	10.21510			13.67	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.39770		10.39770	10.34850	10.34850			13.27	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.52780		10.52780	10.47780	10.47780			13.12	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	335.76890		0.33577	323.58710	0.32359	335.769		13.91	0.39	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.66960		10.66960	10.62200	10.62200			13.21	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.71420		10.71420	10.69400	10.69400			14.62	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.85390		10.85390	10.83270	10.83270			14.68	0.00	0.00	0	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.00410		11.00410	10.98140	10.98140			14.27	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.14430		11.14430	11.12120	11.12120			14.17	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.29910		11.29910	11.27660	11.27660			14.30	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			8.85000		8.85000	12.94000	12.94000				0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.16910		14.16910	14.12780	14.12780			16.58	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.44500		14.44500	14.40230	14.40230			16.75	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.74710		14.74710	14.70270	14.70270			16.65	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.03600		15.03600	14.98990	14.98990			16.79	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.35750		15.35750	15.31420	15.31420			16.85	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.09250		2.09250	2.09040	2.09040			15.28	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.11610		2.11610	2.11370	2.11370			14.90	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.15530		2.15530	2.14720	2.14720			14.97	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.19640		2.19640	2.18790	2.18790			15.11	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.24130		2.24130	2.23270	2.23270			14.85	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
DKK / R	On 13/12/2019	Foreign Exchange Future		2.28410	2.28410		2.27510	2.27510		14.87	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.33170	2.33170		2.32280	2.32280		15.10	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.09829	75.51462		11.10995	75.44779			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future		11.20593	76.94799		11.21798	76.88007			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future		11.31800	74.78911		11.33049	74.71991			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		11.35404	77.12442		11.36564	77.04903			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future		11.45988	78.58875		11.47186	78.51212			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future		11.57031	75.99527		11.58273	75.91719			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		644.01800	644.01800		643.46900	643.46900			0.00	6,440,180.00	1	442.00
GOVI	On 01/08/2019	GOVI		656.23800	656.23800		655.68300	655.68300			0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI		670.19900	670.19900		669.63600	669.63600			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.80760	1.80760		1.80850	1.80850		17.05	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.83210	1.83210		1.83300	1.83300		17.65	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.23823	135.23823		135.24521	135.24521			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future		136.38062	136.38062		136.38796	136.38796			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future		139.31718	139.31718		139.32497	139.32497			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		101.75822	101.75822		101.62501	101.62501			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future		103.71418	103.71418		103.57864	103.57864			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future		104.83951	104.83951		104.70122	104.70122			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		104.04943	104.04943		104.05448	104.05448			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future		106.04945	106.04945		106.05460	106.05460			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
I2033	On 07/11/2019	Bond Future		107.14866	107.14866		107.15429	107.15429			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		123.12267	123.12267		123.12829	123.12829			0.00	0.00	0	10,004.00
I2038	On 01/08/2019	Bond Future		123.85008	123.85008		123.85606	123.85606			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future		126.51683	126.51683		126.52338	126.52338			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		115.65629	115.65629		115.88062	115.88062			0.00	0.00	0	12,517.00
I2046	On 01/08/2019	Bond Future		117.87945	117.87945		118.10826	118.10826			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		118.67685	118.67685		118.91116	118.91116			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		121.68226	121.68226		121.18418	121.18418			0.00	0.00	0	10,644.00
I2050	On 01/08/2019	Bond Future		122.20328	122.20328		121.69580	121.69580			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future		124.83460	124.83460		124.31640	124.31640			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		259.68600	259.68600		259.53700	259.53700			0.00	0.00	0	737.00
IGOV	On 01/08/2019	Index Future		264.67600	264.67600		264.52600	264.52600			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future		270.37300	270.37300		270.22100	270.22100			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2019	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future		7.13000	92.87000		7.13000	92.87000			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14090	0.14090		0.14070	0.14070			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14090	0.14090		0.13980	0.13980			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.14050	0.14050		0.13920	0.13920			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.14000	0.14000		0.13840	0.13840			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.13970	0.13970		0.13700	0.13700			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.64760	1.64760		1.63930	1.63930		14.38	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.67140	1.67140		1.66290	1.66290		14.02	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.74030	9.74030		9.73150	9.73150		14.41	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.86240	9.86240		9.85310	9.85310		14.32	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.99480	9.99480		9.98500	9.98500		14.09	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.12000	10.12000		10.10980	10.10980		14.12	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.25540	10.25540		10.24620	10.24620		14.40	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.33030	1.33030		1.32800	1.32800			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.33760	1.33760		1.33490	1.33490			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
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.29490		1.29490		1.28390	1.28390			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.30060		1.30060		1.28960	1.28960			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.30650		1.30650		1.29550	1.29550			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.31200		1.31200		1.30100	1.30100			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.31790		1.31790		1.30680	1.30680			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.13490		1.13490		1.13000	1.13000			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.14340		1.14340		1.13850	1.13850			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.15260		1.15260		1.14770	1.14770			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.16110		1.16110		1.15620	1.15620			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.17070		1.17070		1.16580	1.16580			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.91177		112.58426		8.92296	112.51991		6.48	0.00	80,497,745.90	715	70,551.00
R186	On 02/05/2019	Bond Future	8.50	Call	425.39000		0.42539		430.25000	0.43025	425.390	6.33	0.23	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	620.47000		0.62047		623.82000	0.62382	620.470	6.40	0.31	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	677.42000		0.67742		680.21000	0.68021	677.420	6.42	0.33	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	779.91000		0.77991		781.58000	0.78158	779.910	6.45	0.36	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,014.97000		1.01497		1,013.76000	1.01376	1,014.970	6.52	0.43	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	1,357.80000		1.35780		1,417.26000	1.41726	1,357.800	6.59	0.50	0.00	0	4,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,602.95000		1.60295		1,593.69000	1.59369	1,602.950	6.66	0.57	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	1,096.91000		1.09691		1,152.00000	1.15200	1,096.910	6.66	0.43	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.05	Put	985.00000		0.98500		1,037.77000	1.03777	985.000	6.71	0.40	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,345.47000		2.34547		2,326.48000	2.32648	2,345.470	6.88	0.69	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,549.68000		2.54968		2,528.15000	2.52815	2,549.680	6.93	0.72	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,761.29000		2.76129		2,737.26000	2.73726	2,761.290	6.99	0.74	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	184.67000		0.18467		205.44000	0.20544	184.670	7.55	0.10	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	91.95000		0.09195		104.81000	0.10481	91.950	7.55	0.06	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	74.34000		0.07434		85.37000	0.08537	74.340	7.55	0.05	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	61.98000		0.06198		71.65000	0.07165	61.980	7.55	0.04	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.97059		109.42107		8.98228	109.35576		6.82	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	532.39000		0.53239		530.66000	0.53066	532.390	6.22	0.21	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,232.74000		2.23274		2,215.54000	2.21554	2,232.740	6.86	0.54	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	435.48000		0.43548		457.00000	0.45700	435.480	8.01	0.14	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			9.02067		111.75079		9.03295	111.68429			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			304.28756		304.28756		304.81737	304.81737			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			302.58010		302.58010		303.12070	303.12070			0.00	0.00	0	0.00
R197	On 07/11/2019	Bond Future			309.09585		309.09585		309.64868	309.64868			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
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			237.33671		237.33671		236.53090	236.53090			0.00	0.00	0	8,966.00
R202	On 01/08/2019	Bond Future			237.88509		237.88509		237.06447	237.06447			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			243.00720		243.00720		242.16936	242.16936			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			7.99070		100.63608		7.99657	100.61718		3.20	0.00	27,976,830.24	278	69,212.00
R2023	On 01/08/2019	Bond Future			8.01006		102.54611		8.01633	102.52707		3.33	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			8.01390		100.79273		8.02068	100.77349			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			9.44001		92.51138		9.45114	92.44212		9.09	0.00	185,022.76	2	47,530.00
R2030	On 02/05/2019	Bond Future	8.90	Call	343.68000		0.34368		350.46000	0.35046	343.680	8.72	0.18	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,407.48000		1.40748		1,405.30000	1.40530	1,407.480	9.25	0.48	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	304.21000		0.30421		333.52000	0.33352	304.210	10.51	0.14	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.50709		90.26221		9.51862	90.19182		9.54	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	184.54000		0.18454		185.73000	0.18573	184.540	8.34	0.08	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,304.11000		1.30411		1,297.85000	1.29785	1,304.110	9.17	0.36	0.00	0	2,025.00
R2030	On 07/11/2019	Bond Future			9.56339		92.18424		9.57536	92.11251			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			9.65919		90.55033		9.67546	90.44049		10.37	0.00	0.00	0	43,624.00
R2032	On 01/08/2019	Bond Future			9.72360		92.26928		9.74042	92.15748		10.36	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.78509		90.07007		9.80251	89.95614			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			9.80611		94.20918		9.81719	94.12596		11.12	0.00	18,841,836.00	200	77,074.00
R2035	On 01/08/2019	Bond Future			9.86911		95.99724		9.88054	95.91257		11.14	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.93252		93.53327		9.94433	93.44701			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			9.88914		90.71744		9.90021	90.63388		11.70	0.00	90,717.44	1	58,354.00
R2037	On 01/08/2019	Bond Future			9.95628		88.18393		9.96769	88.09896		12.29	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			10.01495		90.06188		10.02673	89.97521			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			9.96885		93.93361		9.97992	93.84391		12.11	0.00	93,933.61	1	25,496.00
R2040	On 02/05/2019	Bond Future	9.60	Call	783.14000		0.78314		791.12000	0.79112	783.140	11.42	0.27	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,110.56000		3.11056		3,092.08000	3.09208	3,110.560	12.41	0.65	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.03582		91.21082		10.04722	91.11964		12.74	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			10.09463		93.15328		10.10639	93.06029			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			9.98647		91.02398		9.99750	90.93306		12.71	0.00	27,125,146.04	298	36,442.00
R2044	On 01/08/2019	Bond Future			10.05067		88.37107		10.06202	88.27864		13.38	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	934.46000		0.93446		933.55000	0.93355	934.460	12.38	0.23	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,420.38000		2.42038		2,408.08000	2.40808	2,420.380	13.20	0.44	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,746.65000		1.74665		1,802.36000	1.80236	1,746.650	14.24	0.31	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			10.10699		90.25298		10.11868	90.15878			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			9.95057		90.26181		9.95643	90.21201		13.14	0.00	17,330,267.52	192	110,090.00
R2048	On 01/08/2019	Bond Future			10.00744		91.97490		10.01345	91.92437		13.21	0.00	0.00	0	0.00
R2048	On 07/11/2019	Bond Future			10.06455		89.48881		10.07073	89.43741			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			6.39649		102.79740		6.39375	102.79923		0.26	0.00	0.00	0	6,918.00
R207	On 01/08/2019	Bond Future			5.61134		101.10692		5.60656	101.10902		0.22	0.00	0.00	0	0.00
R207	On 07/11/2019	Bond Future			2.01899		103.25944		2.00585	103.26182			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			7.09770		100.06525		7.08621	100.08526		1.20	0.00	0.00	0	13,813.00
R208	On 01/08/2019	Bond Future			7.00027		101.96467		6.98680	101.98530		1.26	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.79182		100.72863		6.77544	100.74992			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			9.75679		71.86339		9.76777	71.79303		12.52	0.00	9,989,011.21	139	102,669.00
R209	On 02/05/2019	Bond Future	9.35	Call	565.40000		0.56540		572.42000	0.57242	565.400	11.88	0.25	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,313.09000		2.31309		2,300.93000	2.30093	2,313.090	12.82	0.63	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	335.88000		0.33588		367.11000	0.36711	335.880	14.02	0.14	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	211.25000		0.21125		234.47000	0.23447	211.250	14.52	0.09	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.81306		73.22752		9.82434	73.15601		12.63	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,086.72000		1.08672		1,083.88000	1.08388	1,086.720	12.01	0.30	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,445.96000		2.44596		2,432.15000	2.43215	2,445.960	12.70	0.51	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	1,129.23000		1.12923		1,168.33000	1.16833	1,129.230	13.89	0.26	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.86664		71.63230		9.87826	71.55941			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	187.34629		187.34629		187.35553	187.35553			0.00	0.00	0	2,448.00
R210	On 01/08/2019	Bond Future	190.94740		190.94740		190.95724	190.95724			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future	192.42039		192.42039		192.43065	192.43065			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	158.52146		158.52146		158.35272	158.35272			0.00	0.00	0	4,973.00
R212	On 01/08/2019	Bond Future	159.34833		159.34833		159.17670	159.17670			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future	162.77957		162.77957		162.60457	162.60457			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	9.55435		83.41456		9.56544	83.34666		10.03	0.00	0.00	0	27,886.00
R213	On 01/08/2019	Bond Future	9.61459		84.99771		9.62603	84.92875		10.13	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.67481		83.25174		9.68665	83.18153			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	9.94046		70.74160		9.95144	70.66860		13.49	0.00	37,917,497.60	536	24,501.00
R214	On 01/08/2019	Bond Future	9.99714		72.08418		10.00841	72.01000		13.57	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	10.05410		70.31736		10.06570	70.24176			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	10.45420		10.45420		10.44160	10.44160		14.86	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.58830		10.58830		10.57530	10.57530		14.79	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.63100		2.63100		2.63540	2.63540		16.82	0.00	920,850.00	350	18,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.54260		2.54260		2.54550	2.54550		17.42	0.00	0.00	0	0.00

**Total for Derivatives :** 1,411,877,538.78      88,713      8 392 286.00

**Grand Total:** 1,411,877,538.78      88,713      8 392 286.00