



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: 21/02/2019

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	14.02000	14.02000		14.05850	14.05850		18.46	0.00	0.00	0	0.00
\$ / R	On 25/02/2019	Any day expiry	14.02640	14.02640		14.06490	14.06490		15.34	0.00	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry	14.02800	14.02800		14.06650	14.06650		15.67	0.00	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry	13.75	Put	25.70920	0.02571	25.19090	0.02519	25.709	17.74	0.16	0	25,000.00
\$ / R	On 28/02/2019	Any day expiry	14.03120	14.03120		14.06970	14.06970		15.99	0.00	5,294,376.00	381	2,259.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	0.44080	0.00044	0.45540	0.00046	0.441	20.59	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	27.40350	0.02740	27.32710	0.02733	27.403	17.21	0.16	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	233.57290	0.23357	218.96910	0.21897	233.573	16.98	0.69	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	53.04520	0.05305	74.22670	0.07423	53.045	17.31	0.26	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	271.84520	0.27185	254.52670	0.25453	271.845	17.31	0.74	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	17.32450	0.01732	26.89930	0.02690	17.325	19.08	0.10	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	6.60690	0.00661	10.90430	0.01090	6.607	20.59	0.04	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	1.20940	0.00121	2.16510	0.00217	1.209	25.01	0.01	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	0.40520	0.00041	0.76810	0.00077	0.405	27.65	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry	14.03780	14.03780		14.07630	14.07630		15.65	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry	14.03950	14.03950		14.07800	14.07800		15.80	0.00	0.00	0	10,080.00

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	13.40	Call	648.07700	0.64808	684.78340	0.68478	648.077	15.81	0.95	0.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.45	Put	11.62600	0.01163	9.54120	0.00954	11.626	15.81	0.07	0.00	0	100,000.00
\$ / R	On 05/03/2019	Any day expiry	13.50	Call	555.03800	0.55504	591.15760	0.59116	555.038	15.81	0.92	0.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.70	Put	43.35910	0.04336	39.81810	0.03982	43.359	15.80	0.19	0.00	0	100,000.00
\$ / R	On 05/03/2019	Any day expiry	13.70	Call	382.85910	0.38286	417.81810	0.41782	382.859	15.80	0.81	0.00	0	100,000.00
\$ / R	On 11/03/2019	Any day expiry			14.04960	14.04960	14.08810	14.08810		15.79	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	141.73450	0.14173	133.60040	0.13360	141.735	15.45	0.40	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	11.37790	0.01138	15.66960	0.01567	11.378	19.82	0.05	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.06140	14.06140	14.09980	14.09980		15.84	0.00	962,123,172.20	68,423	799,271.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.76	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	0.13320	0.00013	0.09830	0.00010	0.133	21.53	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	1.57770	0.00158	1.20680	0.00121	1.578	18.82	0.01	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	1.80260	0.00180	1.38210	0.00138	1.803	18.67	0.01	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	4.20000	0.00420	3.52620	0.00353	4.200	17.30	0.02	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	5.44940	0.00545	4.74810	0.00475	5.449	16.74	0.02	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	5.74420	0.00574	5.04030	0.00504	5.744	16.62	0.02	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	7.10590	0.00711	6.40490	0.00640	7.106	16.17	0.03	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	8.13000	0.00813	7.44360	0.00744	8.130	15.89	0.03	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	9.83720	0.00984	9.19170	0.00919	9.837	15.49	0.04	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	10.68270	0.01068	10.06320	0.01006	10.683	15.32	0.05	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	14.10680	0.01411	13.61750	0.01362	14.107	14.75	0.06	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	17.68090	0.01768	17.35240	0.01735	17.681	14.30	0.07	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	19.68770	0.01969	19.00300	0.01900	19.688	14.21	0.08	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	31.88300	0.03188	28.71090	0.02871	31.883	14.44	0.12	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Call	599.49290	0.59949	634.30930	0.63431	599.493	14.54	0.86	0.00	0	145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	38.09290	0.03809	34.50930	0.03451	38.093	14.54	0.14	0.00	0	7,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	47.05810	0.04706	42.91880	0.04292	47.058	14.66	0.16	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	518.85820	0.51886	552.51940	0.55252	518.858	14.78	0.81	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	57.45820	0.05746	52.71940	0.05272	57.458	14.78	0.19	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	62.04310	0.06204	57.05010	0.05705	62.043	14.82	0.20	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	77.32210	0.07732	71.52780	0.07153	77.322	14.96	0.24	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	82.93980	0.08294	76.86510	0.07687	82.940	15.01	0.25	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	88.82840	0.08883	82.46530	0.08247	88.828	15.06	0.26	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	111.61040	0.11161	104.18620	0.10419	111.610	15.23	0.31	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	122.42960	0.12243	114.52580	0.11453	122.430	15.30	0.33	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	133.89150	0.13389	125.49560	0.12550	133.891	15.37	0.35	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	137.85620	0.13786	129.29280	0.12929	137.856	15.39	0.35	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	154.43180	0.15443	145.18530	0.14519	154.432	15.49	0.38	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	288.17260	0.28817	316.43960	0.31644	288.173	15.60	0.59	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	262.30020	0.26230	289.65220	0.28965	262.300	15.72	0.55	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	200.90020	0.20090	189.85220	0.18985	200.900	15.72	0.45	0.00	0	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	221.47420	0.22147	209.67160	0.20967	221.474	15.82	0.48	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	179.77970	0.17978	201.77160	0.20177	179.780	16.46	0.42	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	163.39050	0.16339	184.32450	0.18432	163.390	16.67	0.39	0.00	0	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	14.28	Put	372.83190	0.37283	354.73930	0.35474	372.832	16.79	0.63	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	386.99420	0.38699	368.48940	0.36849	386.994	16.87	0.64	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	148.39420	0.14839	168.28940	0.16829	148.394	16.87	0.36	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	423.29640	0.42330	403.77740	0.40378	423.296	17.08	0.67	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	491.62750	0.49163	470.35690	0.47036	491.628	17.45	0.71	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	499.43990	0.49944	477.98120	0.47798	499.440	17.49	0.72	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	108.69240	0.10869	125.44680	0.12545	108.692	17.53	0.28	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	104.52000	0.10452	120.90480	0.12090	104.520	17.61	0.27	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	100.50490	0.10050	116.52440	0.11652	100.505	17.70	0.26	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	539.10490	0.53910	516.72440	0.51672	539.105	17.70	0.74	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	563.36550	0.56337	540.44940	0.54045	563.366	17.82	0.75	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	587.95250	0.58795	564.51250	0.56451	587.953	17.94	0.76	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	663.49950	0.66350	638.56970	0.63857	663.499	18.32	0.80	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	741.41160	0.74141	715.11290	0.71511	741.412	18.69	0.83	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	55.43760	0.05544	67.13320	0.06713	55.438	18.88	0.16	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	802.87900	0.80288	776.02300	0.77602	802.879	18.91	0.85	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	811.74490	0.81174	784.73790	0.78474	811.745	18.95	0.85	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	820.63380	0.82063	793.47640	0.79348	820.634	18.98	0.85	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	829.54530	0.82955	802.24010	0.80224	829.545	19.01	0.86	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	36.28480	0.03628	45.21620	0.04522	36.285	19.51	0.11	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,011.92790	1.01193	981.97660	0.98198	1,011.928	19.63	0.90	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,067.93860	1.06794	1,037.30540	1.03731	1,067.939	19.82	0.91	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,086.71860	1.08672	1,055.86840	1.05587	1,086.719	19.88	0.91	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,096.12730	1.09613	1,065.17150	1.06517	1,096.127	19.91	0.92	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	25.28660	0.02529	32.31920	0.03232	25.287	20.04	0.08	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,152.83660	1.15284	1,121.27120	1.12127	1,152.837	20.10	0.93	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,162.32830	1.16233	1,130.66580	1.13067	1,162.328	20.13	0.93	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	22.74340	0.02274	29.29050	0.02929	22.743	20.19	0.07	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	21.34420	0.02134	27.61480	0.02761	21.344	20.29	0.07	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,277.01020	1.27701	1,244.27690	1.24428	1,277.010	20.50	0.94	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	15.55840	0.01556	20.60230	0.02060	15.558	20.75	0.05	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	14.00980	0.01401	18.69950	0.01870	14.010	20.91	0.05	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	13.69630	0.01370	18.34150	0.01834	13.696	20.93	0.04	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	12.51000	0.01251	16.97970	0.01698	12.510	21.03	0.04	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	11.42620	0.01143	15.52790	0.01553	11.426	21.13	0.04	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	8.70630	0.00871	11.85850	0.01186	8.706	21.42	0.03	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	6.20200	0.00620	8.44650	0.00845	6.202	21.78	0.02	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	5.92850	0.00593	8.07180	0.00807	5.929	21.83	0.02	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	5.17890	0.00518	7.04310	0.00704	5.179	21.98	0.02	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	4.04580	0.00405	5.48310	0.00548	4.046	22.24	0.01	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	3.02750	0.00303	4.07710	0.00408	3.028	22.56	0.01	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	2.70970	0.00271	3.63800	0.00364	2.710	22.68	0.01	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	2.08000	0.00208	2.76800	0.00277	2.080	22.97	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	1.74610	0.00175	2.30760	0.00231	1.746	23.17	0.01	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	16.58	Call	1.13380	0.00113	1.46690	0.00147	1.134	23.65	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	1.08640	0.00109	1.40220	0.00140	1.086	23.70	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	0.66530	0.00067	0.72790	0.00073	0.665	25.17	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	0.66760	0.00067	0.73000	0.00073	0.668	25.25	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	0.67890	0.00068	0.74060	0.00074	0.679	25.65	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	0.69300	0.00069	0.75380	0.00075	0.693	26.12	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	0.69540	0.00070	0.75610	0.00076	0.695	26.20	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	0.69780	0.00070	0.75830	0.00076	0.698	26.28	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	0.73020	0.00073	0.78900	0.00079	0.730	27.31	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	0.74860	0.00075	0.80650	0.00081	0.749	27.86	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	0.80460	0.00080	0.86020	0.00086	0.805	29.44	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.96840	0.00097	1.01880	0.00102	0.968	33.39	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.89200	0.00089	1.04520	0.00105	0.892	35.76	0.00	0.00	0	7,100.00
\$ / R	On 22/03/2019	Any day expiry			14.06810	14.06810	14.10650	14.10650		15.99	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	399.45850	0.39946	429.78640	0.42979	399.458	15.46	0.68	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Call	202.87250	0.20287	225.29520	0.22530	202.873	16.59	0.43	0.00	0	30,000.00
\$ / R	On 27/03/2019	Any day expiry			14.07660	14.07660	14.11500	14.11500		16.16	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	180.06820	0.18007	169.78170	0.16978	180.068	15.69	0.38	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	235.90550	0.23591	223.75930	0.22376	235.905	15.94	0.45	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.08000	14.08000	14.11850	14.11850		16.25	0.00	0.00	0	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	14.77920	0.01478	12.41360	0.01241	14.779	15.69	0.05	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	55.01330	0.05501	50.71590	0.05072	55.013	14.82	0.16	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	393.29010	0.39329	421.77190	0.42177	393.290	15.75	0.63	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	358.24330	0.35824	342.53660	0.34254	358.243	16.62	0.55	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	390.78300	0.39078	374.16440	0.37416	390.783	16.80	0.58	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	175.36480	0.17536	194.60360	0.19460	175.365	17.34	0.35	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	115.52770	0.11553	130.50870	0.13051	115.528	18.33	0.25	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	34.62130	0.03462	41.12740	0.04113	34.621	20.72	0.08	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	17.38140	0.01738	21.61550	0.02162	17.381	21.24	0.05	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.08670	14.08670	14.12530	14.12530		16.18	0.00	0.00	0	55.00
\$ / R	On 04/04/2019	Any day expiry			14.09010	14.09010	14.00920	14.00920		16.26	0.00	0.00	0	0.00
\$ / R	On 04/04/2019	Any day expiry	14.00	Call	352.13430	0.35213	0.00000	0.00000	352.134	16.05	0.56	234,387,925.20	30,000	30,000.00
\$ / R	On 05/04/2019	Any day expiry			14.09180	14.09180	14.13040	14.13040		16.30	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	160.17870	0.16018	151.90770	0.15191	160.179	15.58	0.32	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	220.45470	0.22045	240.65870	0.24066	220.455	17.14	0.39	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.10880	14.10880	14.14750	14.14750		16.24	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			14.12750	14.12750	14.16630	14.16630		16.53	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.13260	14.13260	14.17150	14.17150		16.52	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.13430	14.13430	14.17320	14.17320		16.58	0.00	0.00	0	1,052.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	37.21640	0.03722	36.60680	0.03661	37.216	14.66	0.09	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	772.87650	0.77288	807.63920	0.80764	772.876	15.29	0.77	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	441.46520	0.44147	430.57940	0.43058	441.465	16.72	0.51	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	472.28460	0.47228	460.80140	0.46080	472.285	16.86	0.53	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	191.37050	0.19137	211.86490	0.21186	191.370	18.48	0.28	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 30/04/2019	Any day expiry	15.61	Call	84.31750	0.08432	96.99510	0.09700	84.318	20.36	0.14	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	57.15960	0.05716	66.91010	0.06691	57.160	21.03	0.10	0.00	0	250.00
\$ / R	On 09/05/2019	Any day expiry			14.14970	14.14970	14.18870	14.18870		16.77	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	657.53430	0.65753	689.33450	0.68933	657.534	15.95	0.68	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	414.01570	0.41402	441.74750	0.44175	414.016	16.89	0.50	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.15660	14.15660	14.19560	14.19560		16.80	0.00	0.00	0	93.00
\$ / R	On 20/05/2019	Any day expiry			14.16850	14.16850	14.20770	14.20770		16.94	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	438.57570	0.43858	465.95970	0.46596	438.576	17.19	0.49	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	180.31990	0.18032	198.49160	0.19849	180.320	19.57	0.24	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	145.03910	0.14504	161.08350	0.16108	145.039	20.15	0.20	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.18430	14.18430	14.22370	14.22370		17.10	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.18780	14.18780	14.22730	14.22730		17.10	0.00	0.00	0	416.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	74.84100	0.07484	70.45020	0.07045	74.841	15.31	0.13	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	510.18830	0.51019	496.64050	0.49664	510.188	17.10	0.49	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	540.08560	0.54009	525.51040	0.52551	540.086	17.21	0.50	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	255.03990	0.25504	274.07400	0.27407	255.040	18.97	0.30	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	135.24500	0.13524	148.51770	0.14852	135.245	20.65	0.17	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	100.73000	0.10073	111.73820	0.11174	100.730	21.31	0.13	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.19320	14.19320	14.23260	14.23260		17.02	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.19500	14.19500	14.23440	14.23440		17.03	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.20570	14.20570	14.24510	14.24510		16.97	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	332.06960	0.33207	321.27250	0.32127	332.070	16.29	0.36	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	445.07600	0.44508	432.97290	0.43297	445.076	16.71	0.44	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	494.03120	0.49403	481.42490	0.48142	494.031	16.88	0.46	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	552.00670	0.55201	538.23560	0.53824	552.007	17.08	0.49	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.21280	14.21280	14.25220	14.25220		16.97	0.00	88,005,657.60	6,192	110,943.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	2.13230	0.00213	1.91230	0.00191	2.132	19.85	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	26.52550	0.02653	25.07170	0.02507	26.526	16.23	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	45.58390	0.04558	44.40400	0.04440	45.584	15.36	0.08	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	52.64570	0.05265	51.61920	0.05162	52.646	15.13	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	82.90210	0.08290	78.96000	0.07896	82.902	15.19	0.13	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	86.30560	0.08631	82.25200	0.08225	86.306	15.21	0.14	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	104.86310	0.10486	100.22670	0.10023	104.863	15.31	0.16	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	135.41130	0.13541	129.88850	0.12989	135.411	15.44	0.19	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	137.80620	0.13781	132.21590	0.13222	137.806	15.45	0.20	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	150.22650	0.15023	144.29960	0.14430	150.226	15.50	0.21	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	920.33040	0.92033	952.35580	0.95236	920.330	15.69	0.74	26,006,583.75	2,500	10,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	856.04510	0.85605	886.25030	0.88625	856.045	15.88	0.71	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	338.47750	0.33848	327.95450	0.32795	338.478	16.30	0.36	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	683.84070	0.68384	712.32330	0.71232	683.841	16.43	0.61	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	643.05520	0.64306	671.08960	0.67109	643.055	16.57	0.59	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	633.18500	0.63319	661.10860	0.66111	633.185	16.61	0.58	41,167,087.50	5,000	21,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	420.38500	0.42038	408.90860	0.40891	420.385	16.61	0.42	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	456.86470	0.45686	445.00040	0.44500	456.865	16.74	0.44	0.00	0	39,589.00

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	14.20	Put	528.71080	0.52871	516.13160	0.51613	528.711	16.97	0.48	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	558.30580	0.55831	544.86250	0.54486	558.306	17.08	0.49	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	588.63580	0.58864	574.79530	0.57480	588.636	17.19	0.51	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	482.48990	0.48249	507.65270	0.50765	482.490	17.30	0.48	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	457.13550	0.45714	481.74750	0.48175	457.136	17.46	0.46	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	404.06360	0.40406	427.43400	0.42743	404.064	17.81	0.42	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	805.99320	0.80599	789.58250	0.78958	805.993	17.92	0.59	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	820.05050	0.82005	803.48890	0.80349	820.051	17.97	0.60	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	335.98960	0.33599	357.56130	0.35756	335.990	18.34	0.36	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	292.79140	0.29279	313.01140	0.31301	292.791	18.73	0.32	22,659,551.25	5,000	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	271.34890	0.27135	290.65380	0.29065	271.349	18.95	0.30	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	233.41320	0.23341	250.97830	0.25098	233.413	19.38	0.26	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	229.95130	0.22995	247.35240	0.24735	229.951	19.42	0.26	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	201.26080	0.20126	217.22000	0.21722	201.261	19.81	0.23	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	187.07800	0.18708	202.28450	0.20228	187.078	20.03	0.22	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	181.72810	0.18173	196.64060	0.19664	181.728	20.12	0.21	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	160.71920	0.16072	174.94760	0.17495	160.719	20.40	0.19	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	150.02470	0.15002	163.63770	0.16364	150.025	20.56	0.18	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	146.63290	0.14663	160.04820	0.16005	146.633	20.61	0.18	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	137.99070	0.13799	150.88560	0.15089	137.991	20.76	0.17	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	128.93090	0.12893	141.26350	0.14126	128.931	20.91	0.16	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	38.71160	0.03871	44.11850	0.04412	38.712	24.57	0.05	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.22350	14.22350	14.26290	14.26290		16.91	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.23780	14.23780	14.27710	14.27710		16.96	0.00	0.00	0	753.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	97.34840	0.09735	93.61610	0.09362	97.348	15.12	0.14	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	545.47730	0.54548	533.81640	0.53382	545.477	16.87	0.47	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	574.37240	0.57437	562.36070	0.56236	574.372	16.96	0.48	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	290.45810	0.29046	310.06420	0.31006	290.458	18.90	0.30	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	166.88470	0.16688	181.09580	0.18110	166.885	20.43	0.19	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	129.60530	0.12961	141.60920	0.14161	129.605	21.03	0.15	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.24320	14.24320	14.28240	14.28240		16.90	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.24670	14.24670	14.28600	14.28600		16.91	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.29680	14.29680	14.33590	14.33590		16.84	0.00	0.00	0	430.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	122.20750	0.12221	119.34310	0.11934	122.208	15.00	0.16	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	579.47700	0.57948	569.77660	0.56978	579.477	16.66	0.45	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	607.98270	0.60798	597.95190	0.59795	607.983	16.75	0.47	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	329.58190	0.32958	350.25770	0.35026	329.582	18.84	0.31	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	202.08760	0.20209	217.19030	0.21719	202.088	20.23	0.20	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	162.20060	0.16220	175.21480	0.17521	162.201	20.78	0.17	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.29860	14.29860	14.33770	14.33770		16.84	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.32010	14.32010	14.35930	14.35930		16.76	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	758.50210	0.75850	747.17760	0.74718	758.502	17.09	0.51	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	197.68220	0.19768	212.47950	0.21248	197.682	20.36	0.19	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.35040	14.35040	14.38980	14.38980		16.79	0.00	0.00	0	564.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	143.57300	0.14357	141.05670	0.14106	143.573	14.95	0.17	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	606.35210	0.60635	597.51450	0.59751	606.352	16.53	0.44	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	634.57790	0.63458	625.42710	0.62543	634.578	16.62	0.45	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	357.54290	0.35754	378.36710	0.37837	357.543	18.91	0.31	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	228.51200	0.22851	244.50010	0.24450	228.512	20.18	0.21	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	186.70210	0.18670	200.56760	0.20057	186.702	20.70	0.17	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.35570	14.35570	14.39510	14.39510		16.75	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.35930	14.35930	14.39870	14.39870		16.76	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.36110	14.36110	14.40050	14.40050		16.76	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	73.63620	0.07364	80.96040	0.08096	73.636	24.36	0.07	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.38060	14.38060	14.42020	14.42020		16.80	0.00	905,977.80	63	22,605.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	5.83060	0.00583	5.37350	0.00537	5.831	16.83	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	75.08830	0.07509	71.81050	0.07181	75.088	14.84	0.10	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	191.26310	0.19126	187.84270	0.18784	191.263	15.07	0.20	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	218.58820	0.21859	214.81400	0.21481	218.588	15.16	0.22	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,083.32660	1.08333	1,117.52060	1.11752	1,083.327	15.55	0.69	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	373.72150	0.37372	366.70910	0.36671	373.722	15.63	0.32	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	404.25510	0.40426	396.92690	0.39693	404.255	15.75	0.34	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	498.66970	0.49867	490.44540	0.49045	498.670	16.08	0.38	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	513.73200	0.51373	505.36700	0.50537	513.732	16.13	0.39	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	576.25200	0.57625	567.33620	0.56734	576.252	16.33	0.42	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	625.47400	0.62547	616.13640	0.61614	625.474	16.48	0.44	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	677.77190	0.67777	706.44700	0.70645	677.772	16.98	0.50	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	893.40390	0.89340	881.42200	0.88142	893.404	17.23	0.53	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	507.15470	0.50715	532.13420	0.53213	507.155	17.89	0.40	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,420.91050	1.42091	1,403.71170	1.40371	1,420.910	18.52	0.66	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	394.15110	0.39415	415.67100	0.41567	394.151	18.75	0.32	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,563.59250	1.56359	1,545.18630	1.54519	1,563.593	18.84	0.69	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	1,612.03530	1.61204	1,593.23850	1.59324	1,612.035	18.95	0.69	241,323.15	21	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	327.72030	0.32772	347.72590	0.34773	327.720	19.37	0.27	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	162.52300	0.16252	174.42750	0.17443	162.523	21.25	0.15	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	139.87320	0.13987	149.49950	0.14950	139.873	22.09	0.13	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	130.34260	0.13034	139.37350	0.13937	130.343	22.52	0.12	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	126.99890	0.12700	135.82120	0.13582	126.999	22.69	0.11	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	107.92340	0.10792	115.49760	0.11550	107.923	23.81	0.10	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.40550	14.40550	14.44550	14.44550		16.76	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	163.84440	0.16384	160.65130	0.16065	163.844	14.91	0.17	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	630.77370	0.63077	621.36520	0.62137	630.774	16.43	0.43	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	658.78820	0.65879	649.07150	0.64907	658.788	16.51	0.44	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	388.95250	0.38895	410.01170	0.41001	388.953	18.96	0.31	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	257.15840	0.25716	273.63660	0.27364	257.158	20.13	0.22	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	212.34820	0.21235	226.59490	0.22659	212.348	20.65	0.18	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.40900	14.40900	14.44920	14.44920		16.77	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.46090	14.46090	14.50160	14.50160		16.79	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	183.81160	0.18381	179.92290	0.17992	183.812	14.92	0.18	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	653.76690	0.65377	643.59330	0.64359	653.767	16.38	0.42	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	681.58870	0.68159	671.14350	0.67114	681.589	16.46	0.43	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	413.70180	0.41370	434.37850	0.43438	413.702	19.09	0.31	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	281.46230	0.28146	297.85470	0.29785	281.462	20.18	0.22	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	236.81500	0.23681	251.19740	0.25120	236.815	20.68	0.19	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.51340	14.51340	14.55400	14.55400		16.81	0.00	0.00	0	52.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	200.75960	0.20076	194.69870	0.19470	200.760	14.92	0.18	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	672.60920	0.67261	661.38150	0.66138	672.609	16.33	0.41	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	700.22890	0.70023	688.74050	0.68874	700.229	16.41	0.42	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	437.21750	0.43722	457.51720	0.45752	437.218	19.14	0.31	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	305.13340	0.30513	320.73660	0.32074	305.133	20.21	0.22	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	260.45580	0.26046	274.24410	0.27424	260.456	20.70	0.19	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.51880	14.51880	14.55960	14.55960		16.79	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.52240	14.52240	14.56330	14.56330		16.79	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.53870	14.53870	14.57990	14.57990		16.85	0.00	10,177,090.00	700	10,863.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	27.88060	0.02788	25.47570	0.02548	27.881	13.11	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	422.87580	0.42288	415.59650	0.41560	422.876	15.55	0.30	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	480.22330	0.48022	472.48940	0.47249	480.223	15.67	0.33	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	611.69340	0.61169	601.01710	0.60102	611.693	16.10	0.38	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	430.59840	0.43060	450.56620	0.45057	430.598	19.28	0.30	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	329.11140	0.32911	345.44500	0.34544	329.111	20.09	0.23	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	267.29380	0.26729	281.13600	0.28114	267.294	20.75	0.19	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	102.14070	0.10214	109.94520	0.10995	102.141	23.46	0.08	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.57120	14.57120	14.61310	14.61310		16.80	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	216.09220	0.21609	207.94130	0.20794	216.092	14.87	0.18	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	690.29360	0.69029	678.49770	0.67850	690.294	16.26	0.40	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	717.70710	0.71771	705.63580	0.70564	717.707	16.34	0.41	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	460.34590	0.46035	480.17000	0.48017	460.346	19.20	0.30	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	330.18650	0.33019	345.85610	0.34586	330.187	20.22	0.23	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	285.33160	0.28533	299.38130	0.29938	285.332	20.70	0.20	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.57480	14.57480	14.61670	14.61670		16.81	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.62750	14.62750	14.66920	14.66920		16.89	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.67930	14.67930	14.71940	14.71940		16.93	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			14.68490	14.68490	14.72510	14.72510		16.92	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.71100	14.71100	14.75150	14.75150		16.96	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	28.74230	0.02874	23.29870	0.02330	28.742	11.93	0.04	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	631.50370	0.63150	622.29770	0.62230	631.504	15.93	0.35	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	365.58650	0.36559	379.51420	0.37951	365.587	20.77	0.22	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.74260	14.74260	14.78350	14.78350		17.06	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.79280	14.79280	14.83440	14.83440		17.15	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.85710	14.85710	14.89930	14.89930		17.25	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.87660	14.87660	14.91880	14.91880		17.32	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.96650	14.96650	15.00860	15.00860		17.39	0.00	0.00	0	84,000.00



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 14/09/2020	Foreign Exchange Future			15.06200		15.06200		15.10450	15.10450		17.51	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.06140		14.06140		14.09980	14.09980		15.84	0.00	0.00	0	435.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.21280		14.21280		14.25220	14.25220		16.97	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.38060		14.38060		14.42020	14.42020		16.80	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.53870		14.53870		14.57990	14.57990		16.85	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.71100		14.71100		14.75150	14.75150		16.96	0.00	0.00	0	0.00
£ / R	On 28/02/2019	Any day expiry			18.32550		18.32550		18.33430	18.33430		15.68	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.38130		18.38130		18.38990	18.38990		15.45	0.00	367,626.00	20	326,194.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	132.22500		0.13223		134.84160	0.13484	132.225	14.90	0.29	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	107.99770		0.10800		111.99100	0.11199	107.998	16.85	0.23	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	886.36920		0.88637		880.95560	0.88096	886.369	17.30	0.82	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	19.87960		0.01988		19.39020	0.01939	19.880	19.48	0.05	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	14.86510		0.01487		14.13220	0.01413	14.865	19.97	0.04	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	2.81210		0.00281		2.49000	0.00249	2.812	23.91	0.01	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			18.41600		18.41600		18.42480	18.42480		15.82	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			18.47010		18.47010		18.47910	18.47910		16.03	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			18.50490		18.50490		18.51410	18.51410		16.19	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			18.51430		18.51430		18.52350	18.52350		16.13	0.00	0.00	0	27.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.66050		18.66050		18.67030	18.67030		16.16	0.00	0.00	0	5,703.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	1,035.69230		1.03569		1,048.24200	1.04824	1,035.692	16.06	0.67	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.96490		18.96490		18.97490	18.97490		15.81	0.00	0.00	0	16,609.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.24980		19.24980		19.26210	19.26210		15.71	0.00	0.00	0	12,565.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.56200		19.56200		19.57360	19.57360		15.89	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12730		0.12730		0.12740	0.12740		19.68	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12960		0.12960		0.12970	0.12970		19.20	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13210		0.13210		0.13230	0.13230		18.76	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13450		0.13450		0.13470	0.13470		18.60	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13730		0.13730		0.13740	0.13740		20.04	0.00	0.00	0	0.00
€ / R	On 28/02/2019	Any day expiry			15.92390		15.92390		15.96190	15.96190		14.42	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.98160		15.98160		16.01970	16.01970		14.65	0.00	2,381,258.40	149	139,711.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	235.46240		0.23546		264.00940	0.26401	235.462	14.65	0.50	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			16.01770		16.01770		16.05620	16.05620		14.80	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			16.07410		16.07410		16.11310	16.11310		14.87	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			16.11050		16.11050		16.14970	16.14970		15.13	0.00	0.00	0	1.00
€ / R	On 10/06/2019	Any day expiry			16.26000		16.26000		16.30040	16.30040		15.81	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.27350		16.27350		16.31390	16.31390		15.80	0.00	0.00	0	29,914.00
€ / R	On 14/08/2019	Any day expiry			16.48370		16.48370		16.52400	16.52400		15.71	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	127.11250		0.12711		135.89740	0.13590	127.113	20.33	0.12	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.59690		16.59690		16.63780	16.63780		15.66	0.00	0.00	0	21,578.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	313.94490		0.31394		306.50650	0.30651	313.945	14.39	0.27	0.00	0	14,429.00

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	18.27	Call	340.56800		0.34057		357.64030	0.35764	340.568	18.21	0.26	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	289.67210		0.28967		305.31610	0.30532	289.672	18.63	0.23	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.90370		16.90370		16.94650	16.94650		15.69	0.00	0.00	0	17,761.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	37.10850		0.03711		32.96970	0.03297	37.108	13.84	0.04	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	544.62150		0.54462		533.14660	0.53315	544.622	14.69	0.34	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	253.41940		0.25342		263.81800	0.26382	253.419	20.71	0.16	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			17.11930		17.11930		17.16210	17.16210		15.69	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,254.19490		1.25419		1,284.85920	1.28486	1,254.195	15.12	0.60	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,139.97910		1.13998		1,169.51840	1.16952	1,139.979	15.45	0.56	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,103.09430		1.10309		1,132.24100	1.13224	1,103.094	15.57	0.55	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,075.30790		1.07531		1,104.15950	1.10416	1,075.308	15.66	0.54	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.24460		17.24460		17.28670	17.28670		15.83	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.61000		96.61000		96.68000	96.68000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			627.38600		627.38600		627.05600	627.05600			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			639.28600		639.28600		638.95200	638.95200			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			652.77900		652.77900		652.43900	652.43900			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			721.01900		721.01900		720.65900	720.65900			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			734.69500		734.69500		734.33000	734.33000			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			750.20300		750.20300		749.83100	749.83100			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			650.75900		650.75900		651.51100	651.51100			0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future			663.10300		663.10300		663.87000	663.87000			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future			677.09900		677.09900		677.88400	677.88400			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			9.98430		9.98430		10.09640	10.09640		12.54	0.00	0.00	0	4,731.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.10420		10.10420		10.21800	10.21800		13.28	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.23880		10.23880		10.35220	10.35220		12.99	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.36690		10.36690		10.48160	10.48160		12.76	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	276.16150		0.27616		316.37210	0.31637	276.162	13.95	0.34	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.50830		10.50830		10.62120	10.62120		12.92	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.67370		10.67370		10.69850	10.69850		13.30	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.81090		10.81090		10.83710	10.83710		14.28	0.00	0.00	0	400.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.95930		10.95930		10.98640	10.98640		13.98	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.09810		11.09810		11.12690	11.12690		13.95	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.24980		11.24980		11.27850	11.27850		14.10	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			0.11000		0.11000		0.24000	0.24000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.08340		14.08340		14.12940	14.12940		15.03	0.00	0.00	0	1,243.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.35390		14.35390		14.40230	14.40230		16.19	0.00	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
CHF / R	On 16/09/2019	Foreign Exchange Future	14.65420		14.65420		14.70350	14.70350		16.31	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	14.93910		14.93910		14.99110	14.99110		16.58	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	15.25670		15.25670		15.30880	15.30880		16.71	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.09190		2.09190		2.09780	2.09780		13.90	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.11430		2.11430		2.12070	2.12070		14.46	0.00	0.00	0	0.00
CNH / R	On 16/09/2019	Foreign Exchange Future	2.13890		2.13890		2.14520	2.14520		14.47	0.00	0.00	0	0.00
CNH / R	On 13/12/2019	Foreign Exchange Future	2.16180		2.16180		2.16860	2.16860		14.35	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.14210		2.14210		2.14740	2.14740		13.98	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.18240		2.18240		2.18790	2.18790		14.89	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.22690		2.22690		2.23250	2.23250		14.70	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.26930		2.26930		2.27510	2.27510		14.43	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.31620		2.31620		2.32190	2.32190		14.70	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	11.11742		75.40503		11.08282	75.60341			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	11.22591		76.83542		11.19003	77.03775			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	11.34113		74.66104		11.30381	74.86784			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	11.36837		77.03131		11.34396	77.19004			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.47486		78.49296		11.44955	78.65492			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.58803		75.88390		11.56171	76.04942			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	644.01600		644.01600		644.86400	644.86400			0.00	6,440,160.00	1	441.00
GOVI	On 01/08/2019	GOVI	656.23100		656.23100		657.09700	657.09700			0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI	670.08300		670.08300		670.96800	670.96800			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.79390		1.79390		1.79840	1.79840		16.06	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.81800		1.81800		1.82260	1.82260		16.67	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.84360		1.84360		1.84810	1.84810		16.80	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 13/12/2019	Foreign Exchange Future		1.86690	1.86690		1.87160	1.87160		16.62	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		134.82889	134.82889		134.98446	134.98446			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future		135.96190	135.96190		136.12079	136.12079			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future		138.86610	138.86610		139.02864	139.02864			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		101.40944	101.40944		101.73614	101.73614			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future		103.35757	103.35757		103.69080	103.69080			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future		104.45763	104.45763		104.79816	104.79816			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		103.71062	103.71062		104.02777	104.02777			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future		105.70294	105.70294		106.02638	106.02638			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future		106.77688	106.77688		107.10726	107.10726			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		122.45175	122.45175		122.73143	122.73143			0.00	0.00	0	10,004.00
I2038	On 01/08/2019	Bond Future		123.16499	123.16499		123.45018	123.45018			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future		125.79601	125.79601		126.08744	126.08744			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		114.97394	114.97394		114.97909	114.97909			0.00	0.00	0	12,517.00
I2046	On 01/08/2019	Bond Future		117.18283	117.18283		117.18822	117.18822			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		117.94533	117.94533		117.95119	117.95119			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		120.15138	120.15138		120.65422	120.65422			0.00	0.00	0	10,644.00
I2050	On 01/08/2019	Bond Future		120.64153	120.64153		121.15439	121.15439			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future		123.21863	123.21863		123.74253	123.74253			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		258.76600	258.76600		259.15400	259.15400			0.00	5,175,320.00	2	735.00
IGOV	On 01/08/2019	Index Future		263.73700	263.73700		264.13300	264.13300			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future		269.37000	269.37000		269.77500	269.77500			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		0.13990	0.13990		0.14020	0.14020			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13960	0.13960		0.13970	0.13970			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.13940	0.13940		0.13990	0.13990			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 13/12/2019	Foreign Exchange Future			0.13880		0.13880		0.13930	0.13930			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13860		0.13860		0.13900	0.13900			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.63190		1.63190		1.64280	1.64280		13.66	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.65520		1.65520		1.66640	1.66640		13.91	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future			1.68060		1.68060		1.69200	1.69200		13.96	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future			1.70440		1.70440		1.71610	1.71610		13.66	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.59320		9.59320		9.69260	9.69260		13.17	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.71220		9.71220		9.81350	9.81350		13.94	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.84280		9.84280		9.94520	9.94520		13.81	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.96580		9.96580		10.06950	10.06950		13.92	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.09850		10.09850		10.20260	10.20260		14.22	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.32640		1.32640		1.32850	1.32850			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33330		1.33330		1.33380	1.33380			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future			1.33920		1.33920		1.33910	1.33910			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future			1.34370		1.34370		1.34460	1.34460			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.30720		1.30720		1.30430	1.30430			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.31290		1.31290		1.31000	1.31000			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.31880		1.31880		1.31590	1.31590			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.32400		1.32400		1.32110	1.32110			0.00	0.00	0	2,219.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.32980		1.32980		1.32690	1.32690			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.13660		1.13660		1.13620	1.13620			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.14500		1.14500		1.14470	1.14470			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.15410		1.15410		1.15380	1.15380			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.16270		1.16270		1.16230	1.16230			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.17220		1.17220		1.17190	1.17190			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.86151		112.87391		8.87784	112.77969		6.86	0.00	3,576,522,712.26	31,686	91,320.00
R186	On 02/05/2019	Bond Future	8.50	Call	504.10000		0.50410		487.16000	0.48716	504.100	6.51	0.26	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	725.11000		0.72511		702.01000	0.70201	725.110	6.60	0.34	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	788.94000		0.78894		764.17000	0.76417	788.940	6.62	0.36	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	903.03000		0.90303		875.37000	0.87537	903.030	6.66	0.39	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,159.24000		1.15924		1,125.49000	1.12549	1,159.240	6.73	0.46	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	1,230.77000		1.23077		1,284.89000	1.28489	1,230.770	6.80	0.47	0.00	0	4,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,783.01000		1.78301		1,736.48000	1.73648	1,783.010	6.86	0.60	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	987.32000		0.98732		1,035.01000	1.03501	987.320	6.86	0.40	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.05	Put	880.92000		0.88092		925.43000	0.92543	880.920	6.90	0.37	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,546.29000		2.54629		2,487.49000	2.48749	2,546.290	7.00	0.72	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,755.25000		2.75525		2,693.60000	2.69360	2,755.250	7.04	0.74	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,973.48000		2.97348		2,909.21000	2.90921	2,973.480	7.10	0.77	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/05/2019	Bond Future	9.75	Put	150.26000		0.15026		162.89000	0.16289	150.260	7.62	0.09	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	85.59000		0.08559		93.65000	0.09365	85.590	7.88	0.05	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	71.56000		0.07156		78.54000	0.07854	71.560	7.93	0.04	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	59.87000		0.05987		65.93000	0.06593	59.870	7.93	0.04	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.91810		109.71495		8.93518	109.61921		6.99	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	621.92000		0.62192		604.21000	0.60421	621.920	6.39	0.23	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,426.55000		2.42655		2,378.93000	2.37893	2,426.550	7.03	0.57	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	408.82000		0.40882		425.77000	0.42577	408.820	8.17	0.13	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.96889		112.03177		8.98685	111.93420		6.63	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			304.19725		304.19725		304.21417	304.21417			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			302.48469		302.48469		302.50272	302.50272			0.00	0.00	0	0.00
R197	On 07/11/2019	Bond Future			308.94640		308.94640		308.96522	308.96522			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			236.59521		236.59521		237.28662	237.28662			0.00	0.00	0	8,966.00
R202	On 01/08/2019	Bond Future			237.12664		237.12664		237.83202	237.83202			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			242.19188		242.19188		242.91278	242.91278			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			7.91973		100.86495		7.93611	100.81207		3.15	0.00	0.00	0	69,212.00
R2023	On 01/08/2019	Bond Future			7.93377		102.77814		7.95139	102.72449		3.52	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.93662		101.01234		7.95581	100.95775		3.33	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			9.42072		92.63157		9.41639	92.65858		9.62	0.00	0.00	0	47,530.00
R2030	On 02/05/2019	Bond Future	8.90	Call	365.64000		0.36564		377.74000	0.37774	365.640	8.90	0.19	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,477.82000		1.47782		1,502.20000	1.50220	1,477.820	9.52	0.50	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	280.29000		0.28029		283.26000	0.28326	280.290	10.64	0.13	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.48723		90.38362		9.48269	90.41140		9.82	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	214.24000		0.21424		219.44000	0.21944	214.240	8.62	0.09	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,392.16000		1.39216		1,409.10000	1.40910	1,392.160	9.45	0.37	0.00	0	2,025.00
R2030	On 07/11/2019	Bond Future			9.54536		92.29243		9.54062	92.32090		9.35	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			9.65010		90.61178		9.64580	90.64087		10.98	0.00	0.00	0	44,008.00
R2032	On 01/08/2019	Bond Future			9.71436		92.33078		9.70988	92.36062		10.71	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.77790		90.11715		9.77322	90.14781		10.61	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R2035	On 02/05/2019	Bond Future			9.83299		94.00747		9.79793	94.27069		11.78	0.00	0.00	0	77,074.00
R2035	On 01/08/2019	Bond Future			9.89703		95.79062		9.86078	96.05902		11.50	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.96366		93.30609		9.92609	93.58029		11.43	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			9.91605		90.51453		9.87586	90.81784		12.38	0.00	118,121,461.65	1,305	57,049.00
R2037	On 01/08/2019	Bond Future			9.98421		87.97616		9.94268	88.28537		12.69	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			10.04594		89.83416		10.00298	90.15008		12.05	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			9.98552		93.79858		9.95559	94.04124		12.82	0.00	9,286,059.42	99	25,997.00
R2040	On 02/05/2019	Bond Future	9.60	Call	807.22000		0.80722		887.30000	0.88730	807.220	12.11	0.27	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,093.48000		3.09348		3,264.15000	3.26415	3,093.480	13.12	0.64	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.05316		91.07219		10.02224	91.31963		13.15	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			10.11458		92.99562		10.08261	93.24848		12.50	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			9.99817		90.92754		9.96822	91.17477		13.43	0.00	0.00	0	36,686.00
R2044	On 01/08/2019	Bond Future			10.06286		88.27181		10.03194	88.52396		13.79	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	965.09000		0.96509		1,031.78000	1.03178	965.090	12.79	0.23	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,443.48000		2.44348		2,564.62000	2.56462	2,443.480	13.61	0.44	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,835.04000		1.83504		1,766.52000	1.76652	1,835.040	14.65	0.31	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			10.12149		90.13616		10.08957	90.39368		13.11	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			9.95732		90.20445		9.93248	90.41586		13.87	0.00	0.00	0	109,665.00
R2048	On 01/08/2019	Bond Future			10.01451		91.91547		9.98890	92.13109		13.59	0.00	0.00	0	0.00
R2048	On 07/11/2019	Bond Future			10.07371		89.41264		10.04726	89.63292		13.58	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			6.33573		102.83816		6.35209	102.82718		0.25	0.00	0.00	0	6,038.00
R207	On 01/08/2019	Bond Future			5.51922		101.14727		5.54421	101.13632		0.23	0.00	0.00	0	0.00
R207	On 07/11/2019	Bond Future			1.88810		103.28307		1.94916	103.27204		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			7.02829		100.18626		7.05006	100.14828		1.12	0.00	0.00	0	13,646.00
R208	On 01/08/2019	Bond Future			6.92056		102.08682		6.94565	102.04835		1.30	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.70932		100.83593		6.73936	100.79684		1.09	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

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/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			9.77891		71.72176		9.74383	71.94656		13.21	0.00	860,661.12	12	103,292.00
R209	On 02/05/2019	Bond Future	9.35	Call	573.08000		0.57308		640.68000	0.64068	573.080	12.56	0.25	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,277.28000		2.27728		2,428.69000	2.42869	2,277.280	13.52	0.61	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	388.50000		0.38850		362.31000	0.36231	388.500	14.75	0.16	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	248.16000		0.24816		231.33000	0.23133	248.160	15.25	0.11	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.83597		73.08238		9.79981	73.31165		12.99	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,083.50000		1.08350		1,159.89000	1.15989	1,083.500	12.36	0.30	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,418.89000		2.41889		2,543.72000	2.54372	2,418.890	13.06	0.50	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	1,204.68000		1.20468		1,150.82000	1.15082	1,204.680	14.25	0.27	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.89228		71.47161		9.85495	71.70574		12.96	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			187.44720		187.44720		187.30612	187.30612			0.00	0.00	0	2,448.00
R210	On 01/08/2019	Bond Future			191.04822		191.04822		190.90475	190.90475			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future			192.49070		192.49070		192.34454	192.34454			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			158.16469		158.16469		158.26167	158.26167			0.00	0.00	0	4,973.00
R212	On 01/08/2019	Bond Future			158.98300		158.98300		159.08216	159.08216			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future			162.37911		162.37911		162.48063	162.48063			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			9.53008		83.56340		9.53087	83.55855		10.61	0.00	0.00	0	27,886.00
R213	On 01/08/2019	Bond Future			9.58963		85.14842		9.59042	85.14365		10.41	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future			9.65131		83.39134		9.65210	83.38664		10.38	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			9.95743		70.62883		9.93261	70.79386		14.22	0.00	0.00	0	24,501.00
R214	On 01/08/2019	Bond Future			10.01472		71.96852		9.98915	72.13685		13.95	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future			10.07410		70.18709		10.04770	70.35913		13.92	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



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/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	10.39580		10.39580		10.43590	10.43590		13.58	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.52650		10.52650		10.56850	10.56850		14.44	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.67200		10.67200		10.71520	10.71520		14.05	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.81030		10.81030		10.85500	10.85500		14.15	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.60140		2.60140		2.61220	2.61220		15.72	0.00	5,202,800.00	2,000	20,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.51180		2.51180		2.52380	2.52380		16.97	0.00	0.00	0	0.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.43510		2.43510		2.44700	2.44700		17.55	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.37380		2.37380		2.38540	2.38540		18.88	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>5,115,326,803.30</b>	<b>153,554</b>	<b>9 018 311.00</b>
<b>Grand Total:</b>												<b>5,115,326,803.30</b>	<b>153,554</b>	<b>9 018 311.00</b>