



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 08/03/2019	Any day expiry	14.44180	14.44180	14.40610	14.40610			10.70	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	14.44680	14.44680	14.41110	14.41110			11.52	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	0.86690	0.00087	3.40740	0.00341	0.867	17.29	0.01	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	2.39340	0.00239	2.42200	0.00242	2.393	25.34	0.02	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45850	14.45850	14.42300	14.42300			15.08	0.00	1,683,677,866.50	116,449	690,285.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.04	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.63	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	0.00010	0.00000	0.00010	0.00000	0.000	18.90	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	0.00020	0.00000	0.00030	0.00000	0.000	19.03	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	0.01190	0.00001	0.01590	0.00002	0.012	19.93	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	0.03880	0.00004	0.05080	0.00005	0.039	20.24	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	0.04850	0.00005	0.06320	0.00006	0.048	20.30	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	0.11310	0.00011	0.14510	0.00015	0.113	20.55	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	0.14950	0.00015	0.19250	0.00019	0.149	20.32	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	0.21950	0.00022	0.28490	0.00028	0.219	20.00	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	0.25870	0.00026	0.33660	0.00034	0.259	19.87	0.00	0	10,125.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	0.44570		0.00045		0.58440	0.00058	0.446	19.41	0.00	5,068,761.78	112,353	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	0.68610		0.00069		0.90350	0.00090	0.686	19.04	0.00	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	0.80580		0.00081		1.06230	0.00106	0.806	18.91	0.01	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	1.37130		0.00137		1.81120	0.00181	1.371	18.45	0.01	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	1.69260		0.00169		2.23560	0.00224	1.693	18.26	0.01	0.00	0	7,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	2.19820		0.00220		2.90130	0.00290	2.198	18.04	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	861.34830		0.86135		826.75400	0.82675	861.348	17.81	0.98	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	2.84830		0.00285		3.75400	0.00375	2.848	17.81	0.02	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	3.15710		0.00316		4.15790	0.00416	3.157	17.71	0.02	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	4.28900		0.00429		5.63140	0.00563	4.289	17.44	0.03	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	4.74590		0.00475		6.22390	0.00622	4.746	17.35	0.03	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	5.24910		0.00525		6.88010	0.00688	5.249	17.26	0.03	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	7.58810		0.00759		9.72250	0.00972	7.588	17.00	0.04	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	8.91410		0.00891		11.24680	0.01125	8.914	16.91	0.05	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	10.44580		0.01045		12.98920	0.01299	10.446	16.83	0.06	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	11.00650		0.01101		13.62330	0.01362	11.007	16.80	0.06	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	13.52840		0.01353		16.45220	0.01645	13.528	16.68	0.07	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	525.89400		0.52589		493.73710	0.49374	525.894	16.54	0.91	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	480.69960		0.48070		449.00370	0.44900	480.700	16.39	0.89	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	22.19960		0.02220		26.00370	0.02600	22.200	16.39	0.11	0.00	0	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	26.83730		0.02684		31.04420	0.03104	26.837	16.27	0.13	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	313.02830		0.31303		283.73750	0.28374	313.028	15.81	0.76	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	275.41580		0.27542		246.92300	0.24692	275.416	15.66	0.72	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	75.36340		0.07536		82.90210	0.08290	75.363	15.58	0.31	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	81.44590		0.08145		89.36290	0.08936	81.446	15.52	0.33	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	239.94590		0.23995		212.36290	0.21236	239.946	15.52	0.67	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	98.31520		0.09832		107.27110	0.10727	98.315	15.37	0.38	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	135.10090		0.13510		149.48980	0.14949	135.101	15.11	0.47	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	139.72450		0.13972		155.18540	0.15519	139.725	15.08	0.49	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	143.64260		0.14364		123.99170	0.12399	143.643	15.12	0.50	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	134.80660		0.13481		115.93030	0.11593	134.807	15.21	0.48	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	126.40440		0.12640		108.29600	0.10830	126.404	15.29	0.46	1,504,065,376.35	224,706	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	167.90440		0.16790		185.29600	0.18530	167.904	15.29	0.54	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	186.08930		0.18609		204.61560	0.20462	186.089	15.42	0.57	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	205.18720		0.20519		224.82290	0.22482	205.187	15.55	0.60	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	267.53490		0.26753		290.28610	0.29029	267.535	15.93	0.69	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	336.49850		0.33650		361.97610	0.36198	336.498	16.32	0.76	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	44.03080		0.04403		35.58450	0.03558	44.031	16.57	0.20	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	393.90880		0.39391		421.20630	0.42121	393.909	16.61	0.81	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	402.34230		0.40234		429.87810	0.42988	402.342	16.66	0.81	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	410.82900		0.41083		438.59780	0.43860	410.829	16.70	0.82	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	419.36750		0.41937		447.36390	0.44736	419.368	16.74	0.82	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	20.38330		0.02038		15.84350	0.01584	20.383	17.42	0.10	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	598.90380		0.59890		630.42410	0.63042	598.904	17.59	0.91	0.00	0	63,500.00

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	15.10	Put	655.20720	0.65521	687.45250	0.68745	655.207	17.85	0.93	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	674.15340	0.67415	706.61280	0.70661	674.153	17.93	0.93	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	683.65670	0.68366	716.21810	0.71622	683.657	17.98	0.93	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	10.35310	0.01035	7.92410	0.00792	10.353	18.15	0.06	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	741.05230	0.74105	774.41400	0.77441	741.052	18.23	0.95	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	750.67550	0.75068	784.17290	0.78417	750.676	18.27	0.95	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	8.61980	0.00862	6.71630	0.00672	8.620	18.42	0.05	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	7.85680	0.00786	6.09170	0.00609	7.857	18.65	0.04	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	867.85950	0.86786	901.87380	0.90187	867.859	19.18	0.96	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	5.03680	0.00504	3.80870	0.00381	5.037	19.78	0.03	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	4.37380	0.00437	3.27950	0.00328	4.374	20.16	0.02	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	4.25380	0.00425	3.18420	0.00318	4.254	20.23	0.02	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	3.81150	0.00381	2.83370	0.00283	3.811	20.54	0.02	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	3.42270	0.00342	2.52740	0.00253	3.423	20.84	0.02	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	2.51160	0.00251	1.81730	0.00182	2.512	21.74	0.01	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	1.75300	0.00175	1.23660	0.00124	1.753	22.87	0.01	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	1.67460	0.00167	1.17740	0.00118	1.675	23.02	0.01	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	1.46430	0.00146	0.99380	0.00099	1.464	23.48	0.01	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1.06450	0.00106	0.71800	0.00072	1.065	24.08	0.01	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	0.73250	0.00073	0.49610	0.00050	0.733	24.76	0.00	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	0.63660	0.00064	0.43210	0.00043	0.637	25.02	0.00	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	0.45840	0.00046	0.31310	0.00031	0.458	25.65	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	0.37060	0.00037	0.25450	0.00025	0.371	26.07	0.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	0.22270	0.00022	0.15550	0.00016	0.223	27.13	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	0.21200	0.00021	0.14830	0.00015	0.212	27.23	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	0.09230	0.00009	0.06710	0.00007	0.092	29.13	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	0.09030	0.00009	0.06570	0.00007	0.090	29.18	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	0.08120	0.00008	0.05940	0.00006	0.081	29.44	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	0.07150	0.00007	0.05270	0.00005	0.072	29.76	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	0.07010	0.00007	0.05170	0.00005	0.070	29.81	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	0.06860	0.00007	0.05070	0.00005	0.069	29.86	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	0.05280	0.00005	0.03960	0.00004	0.053	30.55	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	0.04600	0.00005	0.03490	0.00003	0.046	30.91	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	0.05730	0.00006	0.05130	0.00005	0.057	33.23	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.13500	0.00014	0.11260	0.00011	0.135	40.09	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.23090	0.00023	0.18610	0.00019	0.231	45.57	0.00	0.00	0	7,100.00
\$ / R	On 19/03/2019	Any day expiry			14.46020	14.46020	14.42480	14.42480		15.25	0.00	0.00	0	13,500.00
\$ / R	On 19/03/2019	Any day expiry	14.13	Call	374.44280	0.37444	345.27860	0.34528	374.443	15.87	0.80	0.00	0	50,000.00
\$ / R	On 20/03/2019	Any day expiry			14.46190	14.46190	14.42650	14.42650		15.38	0.00	0.00	0	0.00
\$ / R	On 20/03/2019	Any day expiry	14.20	Put	63.95920	0.06396	73.46420	0.07346	63.959	15.67	0.26	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry			14.46530	14.46530	14.43000	14.43000		15.49	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	675.74290	0.67574	644.88270	0.64488	675.743	15.27	0.94	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Put	71.35780	0.07136	81.94510	0.08195	71.358	15.41	0.26	103,428,973.44	27,000	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Call	336.65780	0.33666	311.94510	0.31195	336.658	15.41	0.74	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 22/03/2019	Any day expiry	14.53	Put	213.62520	0.21363	0.00000	0.00000	213.625	15.84	0.55	160,408,677.00	20,000	30,000.00
\$ / R	On 27/03/2019	Any day expiry			14.47360	14.47360	14.43840	14.43840		15.75	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	20.84050	0.02084	27.68370	0.02768	20.841	14.13	0.09	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	38.57510	0.03858	47.20120	0.04720	38.575	14.47	0.15	0.00	0	65,000.00
\$ / R	On 28/03/2019	Any day expiry			14.47530	14.47530	14.44000	14.44000		16.09	0.00	0.00	0	0.00
\$ / R	On 28/03/2019	Any day expiry	13.84	Call	652.78820	0.65279	623.99960	0.62400	652.788	13.86	0.92	0.00	0	15,000.00
\$ / R	On 28/03/2019	Any day expiry	14.00	Call	516.03600	0.51604	489.55390	0.48955	516.036	14.40	0.84	0.00	0	6,500.00
\$ / R	On 28/03/2019	Any day expiry	14.18	Call	382.06100	0.38206	357.37200	0.35737	382.061	15.01	0.73	0.00	0	15,000.00
\$ / R	On 29/03/2019	Any day expiry			14.47690	14.47690	14.44170	14.44170		16.21	0.00	0.00	0	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	2.44820	0.00245	2.95750	0.00296	2.448	19.61	0.01	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	6.01230	0.00601	6.73080	0.00673	6.012	16.16	0.03	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	630.47640	0.63048	600.58390	0.60058	630.476	14.12	0.90	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	98.90510	0.09891	108.03820	0.10804	98.905	15.22	0.29	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	117.07610	0.11708	126.71060	0.12671	117.076	15.38	0.33	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	260.01260	0.26001	235.91550	0.23592	260.013	15.88	0.56	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	152.13520	0.15214	134.82370	0.13482	152.135	16.94	0.38	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	28.58690	0.02859	23.91370	0.02391	28.587	19.64	0.09	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	11.02020	0.01102	9.32750	0.00933	11.020	20.32	0.04	0.00	0	250.00
\$ / R	On 01/04/2019	Any day expiry			14.48190	14.48190	14.44690	14.44690		16.08	0.00	0.00	0	10,000.00
\$ / R	On 02/04/2019	Any day expiry			14.48360	14.48360	14.44860	14.44860		16.18	0.00	0.00	0	55.00
\$ / R	On 04/04/2019	Any day expiry			14.48700	14.48700	14.45200	14.45200		16.36	0.00	0.00	0	20,000.00
\$ / R	On 04/04/2019	Any day expiry	14.00	Call	553.49080	0.55349	522.18490	0.52218	553.491	15.11	0.80	0.00	0	30,000.00
\$ / R	On 05/04/2019	Any day expiry			14.48860	14.48860	14.45370	14.45370		16.43	0.00	0.00	0	2,025.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	27.61960	0.02762	29.61900	0.02962	27.620	14.64	0.10	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	331.23970	0.33124	304.13800	0.30414	331.240	16.07	0.59	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.50560	14.50560	14.47090	14.47090		16.63	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			14.52420	14.52420	14.48980	14.48980		17.07	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.52930	14.52930	14.49500	14.49500		17.16	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.53100	14.53100	14.49670	14.49670		17.22	0.00	0.00	0	2,048.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	8.27560	0.00828	9.21240	0.00921	8.276	15.19	0.03	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,079.89350	1.07989	1,047.68840	1.04769	1,079.894	15.27	0.90	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	219.17910	0.21918	221.06530	0.22107	219.179	16.52	0.35	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	240.21870	0.24022	242.40930	0.24241	240.219	16.62	0.37	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	267.83450	0.26783	243.67950	0.24368	267.835	18.09	0.39	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	110.91100	0.11091	97.28930	0.09729	110.911	20.26	0.19	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	74.44180	0.07444	64.49920	0.06450	74.442	21.18	0.13	0.00	0	250.00
\$ / R	On 09/05/2019	Any day expiry			14.54630	14.54630	14.51220	14.51220		17.33	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	919.67030	0.91967	883.43510	0.88344	919.670	15.84	0.82	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	591.28460	0.59128	556.89710	0.55690	591.285	16.68	0.65	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.55320	14.55320	14.51920	14.51920		17.18	0.00	0.00	0	93.00
\$ / R	On 20/05/2019	Any day expiry			14.56540	14.56540	14.53140	14.53140		17.03	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	599.71400	0.59971	567.67890	0.56768	599.714	16.48	0.63	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	230.95620	0.23096	209.96840	0.20997	230.956	18.83	0.31	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	181.64500	0.18165	163.71240	0.16371	181.645	19.44	0.25	0.00	0	21,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R		On 29/05/2019	Any day expiry		14.58090	14.58090	14.54720	14.54720		16.98	0.00	0.00	0	387.00	
\$ / R		On 31/05/2019	Any day expiry		14.58440	14.58440	14.55070	14.55070		16.97	0.00	0.00	0	416.00	
\$ / R		On 31/05/2019	Any day expiry	13.00	Put	26.98750	0.02699	24.85720	0.02486	26.988	15.51	0.06	0.00	0	500.00
\$ / R		On 31/05/2019	Any day expiry	14.20	Put	281.48620	0.28149	283.62100	0.28362	281.486	16.26	0.35	0.00	0	250.00
\$ / R		On 31/05/2019	Any day expiry	14.25	Put	303.29300	0.30329	305.63170	0.30563	303.293	16.35	0.37	0.00	0	250.00
\$ / R		On 31/05/2019	Any day expiry	15.01	Call	323.86570	0.32387	300.28330	0.30028	323.866	17.97	0.39	0.00	0	500.00
\$ / R		On 31/05/2019	Any day expiry	15.79	Call	162.51800	0.16252	147.65030	0.14765	162.518	19.81	0.22	0.00	0	250.00
\$ / R		On 31/05/2019	Any day expiry	16.15	Call	118.76050	0.11876	106.82210	0.10682	118.760	20.60	0.16	0.00	0	250.00
\$ / R		On 03/06/2019	Any day expiry		14.58960	14.58960	14.55590	14.55590		16.87	0.00	0.00	0	0.00	
\$ / R		On 04/06/2019	Any day expiry		14.59130	14.59130	14.55770	14.55770		16.87	0.00	0.00	0	74.00	
\$ / R		On 10/06/2019	Any day expiry		14.60180	14.60180	14.56820	14.56820		16.77	0.00	0.00	0	0.00	
\$ / R		On 10/06/2019	Any day expiry	13.83	Put	161.70550	0.16171	162.76270	0.16276	161.705	15.48	0.23	0.00	0	45,000.00
\$ / R		On 10/06/2019	Any day expiry	14.06	Put	238.69280	0.23869	240.50290	0.24050	238.693	15.85	0.30	0.00	0	18,000.00
\$ / R		On 10/06/2019	Any day expiry	14.15	Put	274.16540	0.27417	276.34030	0.27634	274.165	16.00	0.33	0.00	0	18,000.00
\$ / R		On 10/06/2019	Any day expiry	14.25	Put	317.01010	0.31701	319.65310	0.31965	317.010	16.17	0.37	0.00	0	18,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future		14.60890	14.60890	14.57530	14.57530		16.79	0.00	568,169,338.80	38,892	169,591.00	
\$ / R		On 14/06/2019	Foreign Exchange Future	10.69	Put	0.94520	0.00095	0.90680	0.00091	0.945	21.29	0.00	0.00	0	1,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	12.28	Put	12.53740	0.01254	12.15750	0.01216	12.537	17.42	0.02	0.00	0	1,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	12.65	Put	21.14130	0.02114	20.15710	0.02016	21.141	16.36	0.04	0.00	0	1,050.00
\$ / R		On 14/06/2019	Foreign Exchange Future	12.75	Put	24.35110	0.02435	23.13470	0.02313	24.351	16.07	0.05	0.00	0	1,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	12.98	Put	33.71360	0.03371	31.82720	0.03183	33.714	15.42	0.06	0.00	0	911.00
\$ / R		On 14/06/2019	Foreign Exchange Future	13.00	Put	34.68160	0.03468	32.72660	0.03273	34.682	15.36	0.07	0.00	0	165,703.00
\$ / R		On 14/06/2019	Foreign Exchange Future	13.10	Put	39.95540	0.03996	37.63400	0.03763	39.955	15.07	0.08	0.00	0	14,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	13.24	Put	52.93540	0.05294	52.64590	0.05265	52.935	15.01	0.10	0.00	0	30,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	13.25	Put	54.15560	0.05416	53.87370	0.05387	54.156	15.01	0.10	0.00	0	4,582.00
\$ / R		On 14/06/2019	Foreign Exchange Future	13.30	Put	60.58150	0.06058	60.34690	0.06035	60.581	15.06	0.11	0.00	0	143,800.00
\$ / R		On 14/06/2019	Foreign Exchange Future	13.35	Put	67.57040	0.06757	67.39190	0.06739	67.570	15.10	0.12	0.00	0	4,317.00
\$ / R		On 14/06/2019	Foreign Exchange Future	13.50	Call	1,201.07030	1.20107	1,167.54240	1.16754	1,201.070	15.23	0.85	0.00	0	7,500.00
\$ / R		On 14/06/2019	Foreign Exchange Future	13.60	Put	111.85360	0.11185	112.16700	0.11217	111.854	15.31	0.17	3,539,844.28	1,400	700.00
\$ / R		On 14/06/2019	Foreign Exchange Future	13.60	Call	1,120.75360	1.12075	1,087.46700	1.08747	1,120.754	15.31	0.83	0.00	0	700.00
\$ / R		On 14/06/2019	Foreign Exchange Future	13.83	Put	168.17910	0.16818	169.30660	0.16931	168.179	15.51	0.24	0.00	0	25,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	13.90	Call	897.48770	0.89749	866.30850	0.86631	897.488	15.57	0.74	0.00	0	100.00
\$ / R		On 14/06/2019	Foreign Exchange Future	13.98	Call	844.58130	0.84458	813.65980	0.81366	844.581	15.71	0.72	0.00	0	1,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.00	Put	222.81600	0.22282	225.55760	0.22556	222.816	15.74	0.29	0.00	0	301,700.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.00	Call	831.71600	0.83172	800.85760	0.80086	831.716	15.74	0.71	0.00	0	28,500.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.07	Put	248.90450	0.24890	251.88420	0.25188	248.905	15.86	0.31	0.00	0	39,589.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.20	Put	301.99850	0.30200	305.47380	0.30547	301.998	16.09	0.35	0.00	0	13,600.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.25	Put	324.01790	0.32402	327.70130	0.32770	324.018	16.18	0.37	3,786,075.37	700	1,982.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.30	Put	346.91720	0.34692	350.82230	0.35082	346.917	16.26	0.38	0.00	0	30,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.35	Call	629.58850	0.62959	600.12320	0.60012	629.588	16.35	0.60	9,197,055.00	1,050	1,050.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.42	Call	594.31720	0.59432	565.19060	0.56519	594.317	16.47	0.58	0.00	0	30.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.44	Put	415.64470	0.41564	420.22100	0.42022	415.645	16.51	0.43	0.00	0	31,500.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.58	Call	519.86780	0.51987	491.59900	0.49160	519.868	16.75	0.53	0.00	0	1,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.63	Put	519.87830	0.51988	525.64130	0.52564	519.878	16.86	0.49	0.00	0	8,203.00

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	14.65	Put	531.79120	0.53179	537.76570	0.53777	531.791	16.90	0.50	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	426.82920	0.42683	401.05290	0.40105	426.829	17.29	0.45	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	368.09880	0.36810	344.31270	0.34431	368.099	17.70	0.40	59,391,670.00	10,000	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	339.06000	0.33906	316.37020	0.31637	339.060	17.92	0.38	15,467,402.72	2,800	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	287.84860	0.28785	267.31050	0.26731	287.849	18.38	0.33	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	283.19450	0.28319	262.84900	0.26285	283.195	18.42	0.33	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	244.52070	0.24452	226.08970	0.22609	244.521	18.82	0.29	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	225.48870	0.22549	208.09030	0.20809	225.489	19.04	0.27	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	218.33060	0.21833	201.33550	0.20134	218.331	19.13	0.26	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	192.08050	0.19208	176.62570	0.17663	192.080	19.49	0.23	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	178.85720	0.17886	164.22150	0.16422	178.857	19.68	0.22	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	174.67940	0.17468	160.30730	0.16031	174.679	19.75	0.22	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	164.05840	0.16406	150.37400	0.15037	164.058	19.93	0.20	14,947,075.00	5,000	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	152.64230	0.15264	139.71120	0.13971	152.642	20.11	0.19	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	35.61050	0.03561	32.67570	0.03268	35.611	23.40	0.05	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.61950	14.61950	14.58590	14.58590		16.72	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.63370	14.63370	14.60000	14.60000		16.78	0.00	0.00	0	2,140.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	42.52620	0.04253	42.19520	0.04220	42.526	15.25	0.07	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	322.37480	0.32237	325.46950	0.32547	322.375	16.02	0.35	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	344.53080	0.34453	347.79490	0.34779	344.531	16.10	0.37	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	358.97320	0.35897	336.41160	0.33641	358.973	17.88	0.38	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	198.35550	0.19836	183.66250	0.18366	198.355	19.55	0.23	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	151.43420	0.15143	139.22330	0.13922	151.434	20.22	0.18	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.63900	14.63900	14.60530	14.60530		16.72	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.64260	14.64260	14.60880	14.60880		16.73	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.69200	14.69200	14.65810	14.65810		16.67	0.00	0.00	0	682.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	62.19070	0.06219	61.57640	0.06158	62.191	15.13	0.09	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	363.41140	0.36341	365.21460	0.36521	363.411	15.87	0.35	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	385.79020	0.38579	387.84100	0.38784	385.790	15.95	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	399.29680	0.39930	376.41740	0.37642	399.297	17.87	0.37	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	238.67380	0.23867	222.84690	0.22285	238.674	19.39	0.24	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	188.00450	0.18800	174.80800	0.17481	188.005	19.94	0.19	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.69370	14.69370	14.65990	14.65990		16.67	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.71520	14.71520	14.68120	14.68120		16.59	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	511.67280	0.51167	515.22790	0.51523	511.673	16.25	0.42	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	231.25210	0.23125	216.20330	0.21620	231.252	19.54	0.23	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.74610	14.74610	14.71200	14.71200		16.62	0.00	0.00	0	1,678.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	79.13630	0.07914	78.91100	0.07891	79.136	15.04	0.10	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	394.94930	0.39495	396.18820	0.39619	394.949	15.79	0.34	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	417.41310	0.41741	418.90220	0.41890	417.413	15.86	0.36	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	424.81540	0.42482	402.18670	0.40219	424.815	17.93	0.36	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	266.18990	0.26619	250.30260	0.25030	266.190	19.32	0.24	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	213.66710	0.21367	200.27060	0.20027	213.667	19.83	0.20	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.75150	14.75150	14.71750	14.71750		16.57	0.00	0.00	0	55.00

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 04/09/2019	Any day expiry		14.75510	14.75510	14.72110	14.72110		16.58	0.00	0.00	0	74.00
\$ / R		On 05/09/2019	Any day expiry		14.75700	14.75700	14.72290	14.72290		16.58	0.00	0.00	0	0.00
\$ / R		On 05/09/2019	Any day expiry	19.00	79.20170	0.07920	74.94830	0.07495	79.202	23.71	0.08	0.00	0	20,000.00
\$ / R		On 16/09/2019	Foreign Exchange Future		14.77630	14.77630	14.74250	14.74250		16.62	0.00	7,388,150.00	500	24,122.00
\$ / R		On 16/09/2019	Foreign Exchange Future	10.75	4.85880	0.00486	5.00870	0.00501	4.859	18.43	0.01	0.00	0	1,000.00
\$ / R		On 16/09/2019	Foreign Exchange Future	12.50	41.11140	0.04111	41.11350	0.04111	41.111	15.12	0.06	0.00	0	1,000.00
\$ / R		On 16/09/2019	Foreign Exchange Future	13.15	108.83030	0.10883	105.88110	0.10588	108.830	14.95	0.13	0.00	0	11,333.00
\$ / R		On 16/09/2019	Foreign Exchange Future	13.25	124.42880	0.12443	120.79570	0.12080	124.429	14.93	0.14	0.00	0	3,900.00
\$ / R		On 16/09/2019	Foreign Exchange Future	13.65	1,342.24010	1.34224	1,306.54340	1.30654	1,342.240	15.19	0.78	0.00	0	5,666.00
\$ / R		On 16/09/2019	Foreign Exchange Future	13.70	230.12460	0.23012	228.35360	0.22835	230.125	15.23	0.23	0.00	0	2,000.00
\$ / R		On 16/09/2019	Foreign Exchange Future	13.77	250.99480	0.25099	249.42780	0.24943	250.995	15.28	0.24	0.00	0	28,500.00
\$ / R		On 16/09/2019	Foreign Exchange Future	13.97	317.29100	0.31729	316.46110	0.31646	317.291	15.44	0.29	0.00	0	800.00
\$ / R		On 16/09/2019	Foreign Exchange Future	14.00	328.09940	0.32810	327.39610	0.32740	328.099	15.46	0.30	0.00	0	1,000.00
\$ / R		On 16/09/2019	Foreign Exchange Future	14.12	375.54200	0.37554	376.54450	0.37654	375.542	15.60	0.32	0.00	0	177.00
\$ / R		On 16/09/2019	Foreign Exchange Future	14.21	414.65090	0.41465	415.99630	0.41600	414.651	15.74	0.34	0.00	0	2,700.00
\$ / R		On 16/09/2019	Foreign Exchange Future	14.50	831.44120	0.83144	800.27090	0.80027	831.441	16.17	0.59	0.00	0	14,000.00
\$ / R		On 16/09/2019	Foreign Exchange Future	14.65	636.13880	0.63614	639.53390	0.63953	636.139	16.39	0.45	19,965,421.80	3,000	3,000.00
\$ / R		On 16/09/2019	Foreign Exchange Future	14.85	752.74320	0.75274	0.00000	0.00000	752.743	16.70	0.49	21,954,827.10	3,000	3,000.00
\$ / R		On 16/09/2019	Foreign Exchange Future	15.00	623.04970	0.62305	595.55760	0.59556	623.050	16.94	0.48	0.00	0	750.00
\$ / R		On 16/09/2019	Foreign Exchange Future	15.03	612.42470	0.61242	585.18590	0.58519	612.425	16.99	0.47	0.00	0	177.00
\$ / R		On 16/09/2019	Foreign Exchange Future	15.38	1,105.15930	1.10516	1,114.68730	1.11469	1,105.159	17.57	0.60	0.00	0	5,000.00
\$ / R		On 16/09/2019	Foreign Exchange Future	15.51	465.88390	0.46588	442.71230	0.44271	465.884	17.78	0.38	0.00	0	28,500.00
\$ / R		On 16/09/2019	Foreign Exchange Future	15.56	1,236.80810	1.23681	1,247.89300	1.24789	1,236.808	17.87	0.63	0.00	0	2,571.00
\$ / R		On 16/09/2019	Foreign Exchange Future	15.87	382.15250	0.38215	362.18040	0.36218	382.153	18.40	0.32	0.00	0	1,000.00
\$ / R		On 16/09/2019	Foreign Exchange Future	17.23	180.78690	0.18079	169.61690	0.16962	180.787	20.34	0.17	0.00	0	800.00
\$ / R		On 16/09/2019	Foreign Exchange Future	17.64	145.49040	0.14549	136.35420	0.13635	145.490	20.87	0.14	0.00	0	5,000.00
\$ / R		On 16/09/2019	Foreign Exchange Future	17.85	132.03490	0.13203	124.49610	0.12450	132.035	21.22	0.12	0.00	0	2,700.00
\$ / R		On 16/09/2019	Foreign Exchange Future	17.93	127.94170	0.12794	120.68630	0.12069	127.942	21.37	0.12	0.00	0	2,571.00
\$ / R		On 16/09/2019	Foreign Exchange Future	18.47	104.83020	0.10483	99.22930	0.09923	104.830	22.44	0.10	0.00	0	1,200.00
\$ / R		On 30/09/2019	Any day expiry		14.80070	14.80070	14.76730	14.76730		16.60	0.00	0.00	0	53.00
\$ / R		On 30/09/2019	Any day expiry	13.00	94.41340	0.09441	94.00010	0.09400	94.413	14.89	0.11	0.00	0	500.00
\$ / R		On 30/09/2019	Any day expiry	14.20	423.89530	0.42390	423.63970	0.42364	423.895	15.72	0.34	0.00	0	250.00
\$ / R		On 30/09/2019	Any day expiry	14.25	446.47470	0.44647	446.47000	0.44647	446.475	15.79	0.35	0.00	0	250.00
\$ / R		On 30/09/2019	Any day expiry	15.68	455.85320	0.45585	433.54900	0.43355	455.853	18.01	0.36	0.00	0	500.00
\$ / R		On 30/09/2019	Any day expiry	16.50	297.35230	0.29735	280.61950	0.28062	297.352	19.31	0.25	0.00	0	250.00
\$ / R		On 30/09/2019	Any day expiry	16.89	241.39460	0.24139	227.41760	0.22742	241.395	19.81	0.21	0.00	0	250.00
\$ / R		On 02/10/2019	Any day expiry		14.80420	14.80420	14.77090	14.77090		16.61	0.00	0.00	0	55.00
\$ / R		On 31/10/2019	Any day expiry		14.85580	14.85580	14.82350	14.82350		16.65	0.00	0.00	0	108.00
\$ / R		On 31/10/2019	Any day expiry	13.00	108.40650	0.10841	107.75050	0.10775	108.406	14.76	0.12	0.00	0	500.00
\$ / R		On 31/10/2019	Any day expiry	14.20	451.51490	0.45151	449.43550	0.44944	451.515	15.71	0.34	0.00	0	250.00
\$ / R		On 31/10/2019	Any day expiry	14.25	474.21170	0.47421	472.38700	0.47239	474.212	15.79	0.35	0.00	0	250.00
\$ / R		On 31/10/2019	Any day expiry	15.87	480.41120	0.48041	458.15000	0.45815	480.411	18.20	0.35	0.00	0	500.00
\$ / R		On 31/10/2019	Any day expiry	16.70	322.92190	0.32292	306.17140	0.30617	322.922	19.39	0.25	0.00	0	250.00
\$ / R		On 31/10/2019	Any day expiry	17.09	267.63000	0.26763	253.52290	0.25352	267.630	19.87	0.21	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			14.90880	14.90880		14.87780	14.87780		16.69	0.00	0.00	0	52.00
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	118.97600	0.11898	118.13410	0.11813	118.976	14.60	0.12	0.00	0	500.00			
\$ / R	14.20	Put	On 29/11/2019	Any day expiry	473.69030	0.47369	469.80430	0.46980	473.690	15.69	0.33	0.00	0	250.00			
\$ / R	14.25	Put	On 29/11/2019	Any day expiry	496.44340	0.49644	492.78520	0.49279	496.443	15.77	0.34	0.00	0	250.00			
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	505.42160	0.50542	483.40830	0.48341	505.422	18.33	0.35	0.00	0	500.00			
\$ / R	16.87	Call	On 29/11/2019	Any day expiry	347.69330	0.34769	331.10860	0.33111	347.693	19.44	0.25	0.00	0	250.00			
\$ / R	17.26	Call	On 29/11/2019	Any day expiry	292.76180	0.29276	278.65170	0.27865	292.762	19.90	0.22	0.00	0	250.00			
\$ / R			On 02/12/2019	Any day expiry	14.91430	14.91430	14.88350	14.88350		16.67	0.00	0.00	0	55.00			
\$ / R			On 04/12/2019	Any day expiry	14.91800	14.91800	14.88730	14.88730		16.68	0.00	0.00	0	321.00			
\$ / R			On 13/12/2019	Foreign Exchange Future	14.93450	14.93450	14.90370	14.90370		16.74	0.00	0.00	0	10,863.00			
\$ / R	11.89	Put	On 13/12/2019	Foreign Exchange Future	15.19100	0.01519	16.11270	0.01611	15.191	13.36	0.02	0.00	0	1,000.00			
\$ / R	13.00	Put	On 13/12/2019	Foreign Exchange Future	124.05790	0.12406	0.00000	0.00000	124.058	14.54	0.12	91,969,895.30	49,600	49,600.00			
\$ / R	13.66	Put	On 13/12/2019	Foreign Exchange Future	288.17510	0.28818	281.78470	0.28178	288.175	15.27	0.23	0.00	0	1,000.00			
\$ / R	13.80	Put	On 13/12/2019	Foreign Exchange Future	332.84410	0.33284	326.56980	0.32657	332.844	15.38	0.26	0.00	0	500.00			
\$ / R	14.07	Put	On 13/12/2019	Foreign Exchange Future	430.67170	0.43067	424.91290	0.42491	430.672	15.58	0.31	0.00	0	1,351.00			
\$ / R	14.41	Put	On 13/12/2019	Foreign Exchange Future	582.66680	0.58267	0.00000	0.00000	582.667	15.98	0.37	275,353,334.59	49,600	49,600.00			
\$ / R	15.80	Call	On 13/12/2019	Foreign Exchange Future	589.92310	0.58992	565.70550	0.56571	589.923	17.93	0.39	1,466,717.38	250	250.00			
\$ / R	16.20	Call	On 13/12/2019	Foreign Exchange Future	496.87560	0.49688	475.46840	0.47547	496.876	18.52	0.34	498,514,914.43	99,200	500.00			
\$ / R	16.85	Call	On 13/12/2019	Foreign Exchange Future	375.62480	0.37562	358.07790	0.35808	375.625	19.35	0.27	0.00	0	1,351.00			
\$ / R	17.38	Call	On 13/12/2019	Foreign Exchange Future	299.86600	0.29987	285.65070	0.28565	299.866	19.97	0.22	0.00	0	1,000.00			
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	116.97470	0.11697	110.33170	0.11033	116.975	23.15	0.09	0.00	0	2,000.00			
\$ / R			On 31/12/2019	Any day expiry	14.96760	14.96760	14.93590	14.93590		16.71	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	130.39550	0.13040	127.54190	0.12754	130.395	14.47	0.13	0.00	0	500.00			
\$ / R	14.20	Put	On 31/12/2019	Any day expiry	495.33060	0.49533	490.44690	0.49045	495.331	15.67	0.33	0.00	0	250.00			
\$ / R	14.25	Put	On 31/12/2019	Any day expiry	518.07880	0.51808	513.42630	0.51343	518.079	15.74	0.34	0.00	0	250.00			
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	529.93010	0.52993	507.50270	0.50750	529.930	18.44	0.35	0.00	0	500.00			
\$ / R	17.05	Call	On 31/12/2019	Any day expiry	374.22790	0.37423	357.57210	0.35757	374.228	19.48	0.26	0.00	0	250.00			
\$ / R	17.44	Call	On 31/12/2019	Any day expiry	319.64520	0.31965	305.30920	0.30531	319.645	19.93	0.22	0.00	0	250.00			
\$ / R			On 02/01/2020	Any day expiry	14.97130	14.97130	14.93950	14.93950		16.71	0.00	0.00	0	55.00			
\$ / R			On 31/01/2020	Any day expiry	15.02380	15.02380	14.99340	14.99340		16.75	0.00	0.00	0	55.00			
\$ / R			On 28/02/2020	Any day expiry	15.07470	15.07470	15.04470	15.04470		16.77	0.00	0.00	0	3,500.00			
\$ / R			On 02/03/2020	Any day expiry	15.08020	15.08020	15.05010	15.05010		16.81	0.00	0.00	0	55.00			
\$ / R			On 16/03/2020	Foreign Exchange Future	15.10650	15.10650	15.07620	15.07620		16.81	0.00	0.00	0	4,566.00			
\$ / R	11.91	Put	On 16/03/2020	Foreign Exchange Future	18.41230	0.01841	18.22580	0.01823	18.412	12.35	0.02	0.00	0	1,000.00			
\$ / R	14.01	Put	On 16/03/2020	Foreign Exchange Future	469.07640	0.46908	460.15360	0.46015	469.076	15.58	0.29	0.00	0	1,000.00			
\$ / R	17.73	Call	On 16/03/2020	Foreign Exchange Future	398.61120	0.39861	383.06710	0.38307	398.611	19.90	0.24	0.00	0	1,000.00			
\$ / R			On 02/04/2020	Any day expiry	15.13920	15.13920	15.10840	15.10840		16.90	0.00	0.00	0	55.00			
\$ / R			On 29/04/2020	Any day expiry	15.19120	15.19120	15.15960	15.15960		16.97	0.00	0.00	0	55.00			
\$ / R			On 02/06/2020	Any day expiry	15.25660	15.25660	15.22390	15.22390		17.05	0.00	0.00	0	1,055.00			
\$ / R			On 12/06/2020	Foreign Exchange Future	15.27600	15.27600	15.24320	15.24320		17.11	0.00	6,110,400.00	400	700.00			
\$ / R			On 28/07/2020	Any day expiry	15.36590	15.36590	15.33350	15.33350		17.16	0.00	0.00	0	84,000.00			
\$ / R			On 14/09/2020	Foreign Exchange Future	15.46020	15.46020	15.42910	15.42910		17.25	0.00	0.00	0	0.00			
\$ / R MAXI			On 18/03/2019	Foreign Exchange Future	14.45850	14.45850	14.42300	14.42300		15.08	0.00	6,361,740.00	440	61.00			

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 MAXI	On 14/06/2019	Foreign Exchange Future			14.60890		14.60890		14.57530	14.57530		16.79	0.00	6,720,094.00	460	465.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.77630		14.77630		14.74250	14.74250		16.62	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.93450		14.93450		14.90370	14.90370		16.74	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			15.10650		15.10650		15.07620	15.07620		16.81	0.00	0.00	0	0.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.89150		18.89150		18.90020	18.90020		15.81	0.00	10,919,287.00	578	231,112.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	12.45550		0.01246		16.04480	0.01604	12.455	18.11	0.05	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	153.55040		0.15355		151.20390	0.15120	153.550	16.24	0.42	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	396.03090		0.39603		383.53000	0.38353	396.031	17.07	0.71	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	13.66840		0.01367		11.27390	0.01127	13.668	20.82	0.05	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	9.60010		0.00960		7.85960	0.00786	9.600	21.90	0.04	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	0.98920		0.00099		0.77980	0.00078	0.989	28.29	0.00	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			18.92690		18.92690		18.93590	18.93590		15.93	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			18.98010		18.98010		18.98980	18.98980		15.71	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			19.01470		19.01470		19.02490	19.02490		15.71	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			19.02420		19.02420		19.03440	19.03440		15.60	0.00	0.00	0	27.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.17130		19.17130		19.18270	19.18270		15.63	0.00	2,012,986.50	105	8,046.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	1,355.94650		1.35595		1,359.30820	1.35931	1,355.946	15.52	0.80	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.47810		19.47810		19.48990	19.48990		15.37	0.00	1,460,857.50	75	19,514.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.76660		19.76660		19.78380	19.78380		15.45	0.00	0.00	0	12,565.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.07890		20.07890		20.09850	20.09850		15.57	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13030		0.13030		0.12940	0.12940		16.85	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13250		0.13250		0.13170	0.13170		16.95	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13510		0.13510		0.13420	0.13420		18.73	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13750		0.13750		0.13660	0.13660		18.47	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.14020		0.14020		0.13930	0.13930		18.56	0.00	0.00	0	0.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.24320		16.24320		16.21460	16.21460		13.63	0.00	1,234,483.20	76	132,100.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	305.27530		0.30528		283.99220	0.28399	305.275	14.48	0.74	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			16.27980		16.27980		16.25120	16.25120		14.69	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			16.33510		16.33510		16.30690	16.30690		15.35	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			16.37110		16.37110		16.34320	16.34320		15.76	0.00	0.00	0	1.00
€ / R	On 10/06/2019	Any day expiry			16.52030		16.52030		16.49300	16.49300		15.53	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.53400		16.53400		16.50670	16.50670		15.62	0.00	9,424,380.00	570	29,913.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	94.82450		0.09482		92.53520	0.09254	94.825	14.15	0.15	0.00	0	570.00
€ / R	On 14/08/2019	Any day expiry			16.74190		16.74190		16.71390	16.71390		15.51	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	122.70790		0.12271		115.70790	0.11571	122.708	19.65	0.12	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.85590		16.85590		16.82780	16.82780		15.47	0.00	0.00	0	21,948.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	223.17550		0.22318		216.77240	0.21677	223.175	14.20	0.21	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	355.04010		0.35504		336.52900	0.33653	355.040	17.51	0.28	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	299.99530		0.30000		283.60650	0.28361	299.995	17.98	0.25	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.16240		17.16240		17.13820	17.13820		15.62	0.00	0.00	0	17,761.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	26.93770		0.02694		28.34140	0.02834	26.938	14.14	0.03	0.00	0	17,150.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	433.91110		0.43391		422.18530	0.42219	433.911	14.54	0.29	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	240.11010		0.24011		230.58030	0.23058	240.110	19.74	0.16	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			17.37580		17.37580		17.35350	17.35350		15.73	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,378.17480		1.37817		1,340.59220	1.34059	1,378.175	14.88	0.64	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,249.39710		1.24940		1,212.51540	1.21252	1,249.397	15.18	0.60	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,207.61760		1.20762		1,171.05530	1.17106	1,207.618	15.28	0.59	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,176.09010		1.17609		1,139.80420	1.13980	1,176.090	15.36	0.58	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.50080		17.50080		17.47770	17.47770		15.76	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.43000		96.43000		96.46000	96.46000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			629.76200		629.76200		629.75700	629.75700			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			641.63000		641.63000		641.62700	641.62700			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			655.13500		655.13500		655.13200	655.13200			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			728.52100		728.52100		728.71300	728.71300			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			742.25100		742.25100		742.44700	742.44700			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			757.87300		757.87300		758.07500	758.07500			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			660.09200		660.09200		660.67900	660.67900			0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future			672.53200		672.53200		673.13100	673.13100			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future			686.68700		686.68700		687.30000	687.30000			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.18250		10.18250		10.14560	10.14560		12.18	0.00	50,912.50	5	4,962.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.30150		10.30150		10.26530	10.26530		13.06	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.43670		10.43670		10.39930	10.39930		12.82	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.56660		10.56660		10.53030	10.53030		12.77	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	321.57480		0.32157		300.96370	0.30096	321.575	13.52	0.39	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.70790		10.70790		10.67230	10.67230		12.85	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.77110		10.77110		10.73910	10.73910		13.12	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.90510		10.90510		10.87450	10.87450		14.41	0.00	0.00	0	400.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.05280		11.05280		11.02280	11.02280		14.09	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.19270		11.19270		11.16540	11.16540		14.02	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.34530		11.34530		11.31960	11.31960		14.02	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.35750		14.35750		14.32250	14.32250		13.67	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.62730		14.62730		14.59310	14.59310		15.34	0.00	0.00	0	250.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.92640		14.92640		14.89200	14.89200		15.68	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.21280		15.21280		15.18100	15.18100		16.12	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.52740		15.52740		15.49540	15.49540		16.43	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
CNH / R	On 18/03/2019	Foreign Exchange Future		2.14790	2.14790		2.14510	2.14510		13.49	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.16990	2.16990		2.16770	2.16770		14.31	0.00	0.00	0	0.00
CNH / R	On 16/09/2019	Foreign Exchange Future		2.19400	2.19400		2.19200	2.19200		14.31	0.00	0.00	0	0.00
CNH / R	On 13/12/2019	Foreign Exchange Future		2.21640	2.21640		2.21520	2.21520		14.23	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.17740	2.17740		2.17350	2.17350		13.93	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.21750	2.21750		2.21380	2.21380		14.27	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.26190	2.26190		2.25810	2.25810		14.11	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.30430	2.30430		2.30100	2.30100		14.33	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.35100	2.35100		2.34770	2.34770		14.51	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		10.88846	76.73224		10.87437	76.81504			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future		10.99041	78.17827		10.97578	78.26286			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future		11.09728	76.02766		11.08207	76.11412			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		11.15055	78.46773		11.13134	78.59660			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future		11.25088	79.94689		11.23096	80.07848			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future		11.35614	77.36371		11.33544	77.49820			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		653.68000	653.68000		654.31200	654.31200			0.00	0.00	0	447.00
GOVI	On 01/08/2019	GOVI		665.99900	665.99900		666.64500	666.64500			0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI		680.01600	680.01600		680.67700	680.67700			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.84270	1.84270		1.83830	1.83830		15.66	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.86600	1.86600		1.86200	1.86200		16.52	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future		1.89140	1.89140		1.88770	1.88770		16.63	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future		1.91450	1.91450		1.91140	1.91140		16.55	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		134.11322	134.11322		134.17299	134.17299			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future		135.21626	135.21626		135.27746	135.27746			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
I2025	On 07/11/2019	Bond Future		138.09672	138.09672		138.15950	138.15950			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		100.63031	100.63031		100.55699	100.55699			0.00	6,641,600.46	66	3,020.00
I2029	On 01/08/2019	Bond Future		102.55124	102.55124		102.47682	102.47682			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future		103.62820	103.62820		103.55234	103.55234			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		102.54893	102.54893		102.56636	102.56636			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future		104.50641	104.50641		104.52452	104.52452			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future		105.54874	105.54874		105.56741	105.56741			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		122.45085	122.45085		122.47155	122.47155			0.00	0.00	0	10,812.00
I2038	On 01/08/2019	Bond Future		123.14914	123.14914		123.17039	123.17039			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future		125.77254	125.77254		125.79456	125.79456			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		115.36415	115.36415		115.16668	115.16668			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future		117.56638	117.56638		117.36545	117.36545			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		118.33051	118.33051		118.12523	118.12523			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		121.00379	121.00379		121.02412	121.02412			0.00	0.00	0	10,684.00
I2050	On 01/08/2019	Bond Future		121.49598	121.49598		121.51689	121.51689			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future		124.08407	124.08407		124.10590	124.10590			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		257.77800	257.77800		257.86400	257.86400			0.00	0.00	0	735.00
IGOV	On 01/08/2019	Index Future		262.69800	262.69800		262.78700	262.78700			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future		268.29400	268.29400		268.38400	268.38400			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		0.14500	0.14500		0.14440	0.14440			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14440	0.14440		0.14360	0.14360			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.14320	0.14320		0.14260	0.14260			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.14220	0.14220		0.14330	0.14330			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.14100	0.14100		0.14310	0.14310			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.64420	1.64420		1.65320	1.65320		12.68	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
NOK/R	On 14/06/2019	Foreign Exchange Future			1.66690		1.66690		1.67630	1.67630		13.38	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future			1.69190		1.69190		1.70160	1.70160		13.47	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future			1.71520		1.71520		1.72550	1.72550		13.31	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.82870		9.82870		9.76970	9.76970		12.90	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.94740		9.94740		9.88880	9.88880		13.92	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			10.07900		10.07900		10.01920	10.01920		13.73	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.20280		10.20280		10.14410	10.14410		13.78	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.33740		10.33740		10.27820	10.27820		13.90	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.34230		1.34230		1.34340	1.34340			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34860		1.34860		1.34990	1.34990			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future			1.35430		1.35430		1.35560	1.35560			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future			1.35830		1.35830		1.35990	1.35990			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.30660		1.30660		1.31040	1.31040			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.31230		1.31230		1.31610	1.31610			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.31820		1.31820		1.32200	1.32200			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.32350		1.32350		1.32740	1.32740			0.00	0.00	0	2,219.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.32920		1.32920		1.33310	1.33310			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.12340		1.12340		1.12420	1.12420			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.13180		1.13180		1.13250	1.13250			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.14070		1.14070		1.14150	1.14150			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.14920		1.14920		1.14990	1.14990			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.15850		1.15850		1.15930	1.15930			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.69201		113.85814		8.68755	113.88420		6.32	0.00	314,703,898.96	2,764	88,679.00
R186	On 02/05/2019	Bond Future	8.50	Call	618.65000		0.61865		636.79000	0.63679	618.650	6.16	0.34	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	903.73000		0.90373		925.22000	0.92522	903.730	6.24	0.44	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	985.72000		0.98572		1,007.97000	1.00797	985.720	6.26	0.47	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,131.95000		1.13195		1,155.36000	1.15536	1,131.950	6.29	0.51	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,459.78000		1.45978		1,485.14000	1.48514	1,459.780	6.36	0.59	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	625.45000		0.62545		626.17000	0.62617	625.450	6.43	0.33	150,230,816.63	4,000	8,250.00
R186	On 02/05/2019	Bond Future	9.00	Put	461.91000		0.46191		463.56000	0.46356	461.910	6.50	0.26	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,241.83000		2.24183		2,269.54000	2.26954	2,241.830	6.50	0.74	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	396.96000		0.39696		398.92000	0.39892	396.960	6.56	0.23	85,798,652.90	3,250	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,162.97000		3.16297		3,191.40000	3.19140	3,162.970	6.72	0.84	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,407.17000		3.40717		3,435.61000	3.43561	3,407.170	6.78	0.86	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,656.10000		3.65610		3,684.50000	3.68450	3,656.100	6.84	0.88	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	37.57000		0.03757		38.79000	0.03879	37.570	7.39	0.03	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	13.70000		0.01370		14.32000	0.01432	13.700	7.39	0.01	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	10.07000		0.01007		10.56000	0.01056	10.070	7.39	0.01	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	7.74000		0.00774		8.14000	0.00814	7.740	7.39	0.01	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 01/08/2019	Bond Future			8.74276		110.70419		8.73804	110.73098		6.83	0.00	0.00	0	10.00
R186	On 01/08/2019	Bond Future	8.30	Call	827.25000		0.82725		840.57000	0.84057	827.250	6.46	0.30	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,947.04000		2.94704		2,970.66000	2.97066	2,947.040	7.09	0.65	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	225.97000		0.22597		226.67000	0.22667	225.970	8.00	0.09	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.78537		113.03526		8.78036	113.06282		6.52	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			301.96040		301.96040		302.38987	302.38987			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			300.16890		300.16890		300.60732	300.60732			0.00	0.00	0	0.00
R197	On 07/11/2019	Bond Future			306.56366		306.56366		307.01190	307.01190			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			234.44369		234.44369		234.48355	234.48355			0.00	0.00	0	8,666.00
R202	On 01/08/2019	Bond Future			234.90568		234.90568		234.94693	234.94693			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			239.90998		239.90998		239.95216	239.95216			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			7.81139		101.21558		7.81172	101.21451		2.99	0.00	0.00	0	66,540.00
R2023	On 01/08/2019	Bond Future			7.82078		103.12303		7.82106	103.12217		3.36	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.81521		101.35857		7.81545	101.35788		3.28	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future			9.21526		93.92516		9.21090	93.95287		8.92	0.00	0.00	0	45,502.00
R2030	On 02/05/2019	Bond Future	8.90	Call	490.97000		0.49097		507.61000	0.50761	490.970	8.53	0.26	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,976.19000		1.97619		2,005.23000	2.00523	1,976.190	9.08	0.64	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	78.35000		0.07835		80.48000	0.08048	78.350	10.37	0.05	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.27572		91.69026		9.27115	91.71877			9.52	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	288.98000		0.28898		295.90000	0.29590	288.980	8.45	0.12	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,816.59000		1.81659		1,836.99000	1.83699	1,816.590	9.42	0.45	0.00	0	2,025.00
R2030	On 07/11/2019	Bond Future			9.32623		93.62118		9.32145	93.65046			9.26	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			9.44461		92.01672		9.44027	92.04673		10.22	0.00	0.00	0	43,357.00
R2032	On 01/08/2019	Bond Future			9.50341		93.75099		9.49889	93.78177			10.32	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.55981		91.56177		9.55509	91.59339			10.57	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			9.60811		95.71529		9.59353	95.82762		10.97	0.00	0.00	0	80,181.00
R2035	On 01/08/2019	Bond Future			9.66629		97.51907		9.65120	97.63377			11.10	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.72543		95.06547		9.70978	95.18278			11.42	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 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			9.69569	92.19729	9.68115	92.31004		11.56	0.00	0.00	0	54,434.00
R2037	On 01/08/2019	Bond Future			9.75815	89.67951	9.74311	89.79462		12.26	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.81299	91.56821	9.79743	91.68589		12.06	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future			9.78569	95.43847	9.76606	95.60209		11.97	0.00	0.00	0	25,025.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,076.75000	1.07675	1,153.36000	1.15336	1,076.750	11.74	0.37	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,993.40000	3.99340	4,133.18000	4.13318	3,993.400	12.80	0.77	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.84835	92.73147	9.82807	92.89840		12.72	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.90371	94.68447	9.88274	94.85515		12.53	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/05/2019	Bond Future			9.77854	92.76780	9.75888	92.93566		12.57	0.00	9,276,780.00	100	37,184.00
R2044	On 01/08/2019	Bond Future			9.83774	90.13570	9.81745	90.30694		13.39	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,349.34000	1.34934	1,410.65000	1.41065	1,349.340	12.84	0.30	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,168.58000	3.16858	3,270.04000	3.27004	3,168.580	13.54	0.53	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,210.23000	1.21023	1,179.35000	1.17935	1,210.230	14.78	0.23	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.88987	92.03398	9.86892	92.20902		13.21	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			9.74412	92.04816	9.72439	92.22216		13.02	0.00	0.00	0	104,657.00
R2048	On 01/08/2019	Bond Future			9.79628	93.78286	9.77595	93.96034		13.24	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.84914	91.31412	9.82816	91.49543		13.70	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			6.36119	102.82107	6.37049	102.81483		0.21	0.00	0.00	0	6,025.00
R207	On 01/08/2019	Bond Future			5.58749	101.11737	5.60142	101.11127		0.22	0.00	0.00	0	0.00
R207	On 07/11/2019	Bond Future			2.09072	103.24650	2.12415	103.24048		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			7.02800	100.18676	7.04932	100.14957		1.00	0.00	0.00	0	14,463.00
R208	On 01/08/2019	Bond Future			6.92830	102.07495	6.95285	102.03731		1.22	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.72329	100.81775	6.75267	100.77953		1.05	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00

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	On 02/05/2019	Bond Future		9.55998	73.14186		9.54539	73.23796		12.35	0.00	0.00	0	102,067.00
R209	On 02/05/2019	Bond Future	9.35	Call	797.89000	0.79789	843.96000	0.84396	797.890	12.13	0.35	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,045.65000	3.04565	3,129.42000	3.12942	3,045.650	13.19	0.76	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	123.06000	0.12306	121.50000	0.12150	123.060	14.50	0.07	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	56.75000	0.05675	56.30000	0.05630	56.750	14.50	0.03	0.00	0	760.00
R209	On 01/08/2019	Bond Future		9.61194	74.52040		9.59689	74.61852		12.63	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,464.95000	1.46495	1,509.95000	1.50995	1,464.950	12.37	0.38	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	3,086.13000	3.08613	3,152.91000	3.15291	3,086.130	13.05	0.59	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	787.96000	0.78796	775.03000	0.77503	787.960	14.40	0.20	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future		9.66178	72.93545		9.64622	73.03585		12.95	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future		185.67403	185.67403		185.85425	185.85425			0.00	0.00	0	1,948.00
R210	On 01/08/2019	Bond Future		189.21848	189.21848		189.40261	189.40261			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future		190.61105	190.61105		190.79920	190.79920			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future		157.48474	157.48474		157.51254	157.51254			0.00	0.00	0	4,973.00
R212	On 01/08/2019	Bond Future		158.27093	158.27093		158.29963	158.29963			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future		161.64264	161.64264		161.67227	161.67227			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		9.32609	84.82892		9.32166	84.85669		9.84	0.00	0.00	0	27,698.00
R213	On 01/08/2019	Bond Future		9.38025	86.42750		9.37562	86.45609		10.12	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future		9.43481	84.69248		9.42999	84.72176		10.28	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future		9.74939	72.03179		9.72968	72.16705		13.37	0.00	0.00	0	21,863.00
R214	On 01/08/2019	Bond Future		9.80196	73.38928		9.78166	73.52726		13.55	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future		9.85533	71.63367		9.83439	71.77466		13.97	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future		10.64160	10.64160		10.61630	10.61630		13.34	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.77010	10.77010		10.74620	10.74620		14.33	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
SGD / R	On 16/09/2019	Foreign Exchange Future	10.91480		10.91480		10.89000	10.89000		13.96	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	11.05300		11.05300		11.02990	11.02990		14.14	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.64280		2.64280		2.62770	2.62770		15.11	0.00	0.00	0	25,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.54480		2.54480		2.53060	2.53060		16.72	0.00	0.00	0	1,400.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.45720		2.45720		2.44500	2.44500		17.07	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.38850		2.38850		2.37960	2.37960		18.31	0.00	0.00	0	0.00
Total for Derivatives :												5,658,708,266.50	778,389	8 804 404.00
Grand Total:												5,658,708,266.50	778,389	8 804 404.00