



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: 19/03/2019

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 19/03/2019	Any day expiry	14.46300	14.46300	14.44060	14.44060			14.15	0.00	888,414,500.00	61,500	0.00
\$ / R	On 20/03/2019	Any day expiry	14.44240	14.44240	14.44220	14.44220			14.23	0.00	0.00	0	0.00
\$ / R	On 20/03/2019	Any day expiry	14.20	Put	3.29170	0.00329	7.98320	0.00798	3.292	19.93	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.44570	14.44570	14.44560	14.44560			13.84	0.00	144,516,000.00	10,000	5,000.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	646.14780	0.64615	646.21270	0.64621	646.148	19.85	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Put	12.46650	0.01247	16.21850	0.01622	12.467	16.15	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Call	258.16650	0.25817	261.81850	0.26182	258.167	16.15	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.53	Put	128.53170	0.12853	136.74100	0.13674	128.532	15.15	0.00	0	30,000.00
\$ / R	On 25/03/2019	Any day expiry	14.45080	14.45080	14.45070	14.45070			12.79	0.00	289,168,000.00	20,000	21,575.00
\$ / R	On 25/03/2019	Any day expiry	14.37	Put	63.37940	0.06338	68.12930	0.06813	63.379	13.37	0.00	0	20,000.00
\$ / R	On 25/03/2019	Any day expiry	14.37	Call	144.17940	0.14418	148.82930	0.14883	144.179	13.37	0.00	0	20,000.00
\$ / R	On 27/03/2019	Any day expiry	14.45420	14.45420	14.45410	14.45410			13.73	0.00	0.00	0	0.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	6.63650	0.00664	7.59710	0.00760	6.636	16.33	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	13.12580	0.01313	15.01090	0.01501	13.126	15.79	0.00	0	65,000.00
\$ / R	On 28/03/2019	Any day expiry	14.45590	14.45590	14.45580	14.45580			14.23	0.00	0.00	0	10,000.00
\$ / R	On 28/03/2019	Any day expiry	13.84	Call	622.82790	0.62283	623.53800	0.62354	622.828	16.45	0.00	0	15,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/03/2019	Any day expiry	14.00	Call	472.53440	0.47253	474.31710	0.47432	472.534	15.87	0.90	0.00	0	6,500.00
\$ / R	On 28/03/2019	Any day expiry	14.18	Call	316.55250	0.31655	320.31960	0.32032	316.553	15.22	0.79	0.00	0	15,000.00
\$ / R	On 28/03/2019	Any day expiry	14.50	Put	154.92010	0.15492	161.58580	0.16159	154.920	14.52	0.55	0.00	0	20,000.00
\$ / R	On 29/03/2019	Any day expiry			14.45760	14.45760	14.45740	14.45740		14.64	0.00	0.00	0	3,409.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	0.10090	0.00010	0.10320	0.00010	0.101	20.35	0.00	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	1.12840	0.00113	1.21850	0.00122	1.128	18.16	0.01	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	597.98520	0.59799	598.74860	0.59875	597.985	16.34	0.94	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	51.51420	0.05151	55.29840	0.05530	51.514	15.37	0.24	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	63.64460	0.06364	67.98600	0.06799	63.645	15.23	0.28	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	171.53880	0.17154	177.18340	0.17718	171.539	14.79	0.57	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	67.10040	0.06710	71.94610	0.07195	67.100	15.60	0.29	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	4.00760	0.00401	4.65530	0.00466	4.008	19.57	0.02	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	1.50650	0.00151	1.77450	0.00177	1.507	22.19	0.01	0.00	0	250.00
\$ / R	On 01/04/2019	Any day expiry			14.46260	14.46260	14.46250	14.46250		14.61	0.00	0.00	0	10,000.00
\$ / R	On 02/04/2019	Any day expiry			14.46430	14.46430	14.46420	14.46420		14.87	0.00	0.00	0	55.00
\$ / R	On 04/04/2019	Any day expiry			14.46750	14.46750	14.46750	14.46750		14.84	0.00	0.00	0	20,000.00
\$ / R	On 04/04/2019	Any day expiry	14.00	Call	498.47730	0.49848	499.21290	0.49921	498.477	14.54	0.86	0.00	0	30,000.00
\$ / R	On 05/04/2019	Any day expiry			14.46920	14.46920	14.46920	14.46920		14.83	0.00	0.00	0	2,025.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	8.76670	0.00877	8.93120	0.00893	8.767	14.08	0.05	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.20	Put	76.24840	0.07625	77.85410	0.07785	76.248	14.56	0.27	0.00	0	35,000.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	248.40030	0.24840	250.68030	0.25068	248.400	14.72	0.61	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.48590	14.48590	14.48610	14.48610		14.40	0.00	0.00	0	1,830.00
\$ / R	On 17/04/2019	Any day expiry			14.48940	14.48940	14.43450	14.43450		14.40	0.00	0.00	0	0.00
\$ / R	On 17/04/2019	Any day expiry	14.38	Call	288.20160	0.28820	0.00000	0.00000	288.202	14.13	0.58	168,364,008.00	20,000	20,000.00
\$ / R	On 17/04/2019	Any day expiry	14.40	Call	277.71160	0.27771	0.00000	0.00000	277.712	14.18	0.57	164,801,442.00	20,000	20,000.00
\$ / R	On 17/04/2019	Any day expiry	14.44	Call	257.58110	0.25758	0.00000	0.00000	257.581	14.27	0.54	157,050,482.40	20,000	20,000.00
\$ / R	On 17/04/2019	Any day expiry	14.45	Call	252.72390	0.25272	0.00000	0.00000	252.724	14.29	0.54	310,388,810.00	40,000	40,000.00
\$ / R	On 26/04/2019	Any day expiry			14.50490	14.50490	14.50480	14.50480		14.86	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.51000	14.51000	14.50990	14.50990		14.83	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.51180	14.51180	14.51160	14.51160		14.91	0.00	0.00	0	5,957.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	5.08660	0.00509	5.22970	0.00523	5.087	15.65	0.02	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,042.15180	1.04215	1,042.68790	1.04269	1,042.152	14.41	0.94	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	150.45290	0.15045	155.36490	0.15536	150.453	14.37	0.32	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	169.59530	0.16960	174.94370	0.17494	169.595	14.46	0.35	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	180.54820	0.18055	188.42440	0.18842	180.548	16.02	0.35	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	55.94310	0.05594	62.01320	0.06201	55.943	18.38	0.13	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	32.88280	0.03288	37.62900	0.03763	32.883	19.36	0.08	0.00	0	250.00
\$ / R	On 07/05/2019	Any day expiry			14.52380	14.52380	14.52350	14.52350		15.03	0.00	0.00	0	303.00
\$ / R	On 09/05/2019	Any day expiry			14.52720	14.52720	14.52690	14.52690		15.23	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	859.01580	0.85902	861.20130	0.86120	859.016	14.03	0.87	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	503.76310	0.50376	510.04870	0.51005	503.763	14.63	0.67	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.53410	14.53410	14.53370	14.53370		15.25	0.00	0.00	0	93.00
\$ / R	On 20/05/2019	Any day expiry			14.54610	14.54610	14.54560	14.54560		15.38	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	520.63390	0.52063	525.97590	0.52598	520.634	14.91	0.64	0.00	0	61,000.00

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 20/05/2019	Any day expiry	15.25	Call	161.00490	0.16100	169.29990	0.16930	161.005	17.28	0.27	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	119.44260	0.11944	127.26310	0.12726	119.443	17.90	0.21	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.56180	14.56180	14.56110	14.56110		15.34	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.56520	14.56520	14.56450	14.56450		15.35	0.00	0.00	0	416.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	9.45210	0.00945	9.36720	0.00937	9.452	13.47	0.03	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	225.27780	0.22528	229.46610	0.22947	225.278	14.82	0.34	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	245.78110	0.24578	250.29080	0.25029	245.781	14.90	0.36	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	248.81160	0.24881	255.57100	0.25557	248.812	16.51	0.36	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	107.84140	0.10784	114.09800	0.11410	107.841	18.41	0.17	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	72.86450	0.07286	78.44420	0.07844	72.864	19.16	0.12	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.57050	14.57050	14.56960	14.56960		15.27	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.57220	14.57220	14.57140	14.57140		15.29	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.58260	14.58260	14.58170	14.58170		15.35	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	119.39650	0.11940	120.79320	0.12079	119.396	14.21	0.21	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	188.61370	0.18861	191.18840	0.19119	188.614	14.55	0.29	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	221.44610	0.22145	224.52480	0.22452	221.446	14.68	0.32	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	261.79680	0.26180	265.44600	0.26545	261.797	14.83	0.36	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.58960	14.58960	14.58850	14.58850		15.38	0.00	8,682,183,422.40	595,094	787,818.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.29320	0.00029	0.29890	0.00030	0.293	20.33	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	6.61570	0.00662	6.48300	0.00648	6.616	16.64	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	10.88980	0.01089	10.67310	0.01067	10.890	15.29	0.03	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	12.50870	0.01251	12.26100	0.01226	12.509	14.93	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	15.89950	0.01590	15.58920	0.01559	15.900	14.31	0.04	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	17.32800	0.01733	16.99190	0.01699	17.328	14.09	0.04	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	17.83550	0.01784	17.49010	0.01749	17.835	14.02	0.04	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	20.62830	0.02063	20.23490	0.02023	20.628	13.65	0.05	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	29.24470	0.02924	28.87680	0.02888	29.245	13.58	0.07	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	30.12570	0.03013	29.76600	0.02977	30.126	13.59	0.07	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	34.84200	0.03484	34.53140	0.03453	34.842	13.65	0.08	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	40.10970	0.04011	39.86330	0.03986	40.110	13.70	0.09	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	1,149.19930	1.14920	1,148.13620	1.14814	1,149.199	13.88	0.88	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	76.02950	0.07603	76.33740	0.07634	76.029	14.00	0.14	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	1,065.62950	1.06563	1,064.83740	1.06484	1,065.629	14.00	0.86	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	125.85890	0.12586	127.03550	0.12704	125.859	14.27	0.21	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	834.57100	0.83457	834.96190	0.83496	834.571	14.36	0.77	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	147.86790	0.14787	149.40500	0.14941	147.868	14.38	0.24	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	778.81250	0.77881	779.58720	0.77959	778.813	14.48	0.74	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	765.25990	0.76526	766.13130	0.76613	765.260	14.51	0.73	0.00	0	23,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	175.65990	0.17566	177.63130	0.17763	175.660	14.51	0.27	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	195.93810	0.19594	198.21420	0.19821	195.938	14.60	0.29	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	199.45330	0.19945	201.78360	0.20178	199.453	14.61	0.29	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	248.78290	0.24878	251.80310	0.25180	248.783	14.80	0.34	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	269.54550	0.26955	272.83860	0.27284	269.545	14.87	0.36	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	291.30080	0.29130	294.86430	0.29486	291.301	14.94	0.38	0.00	0	30,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	553.64420	0.55364	556.37700	0.55638	553.644	15.02	0.60	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	517.12980	0.51713	520.23440	0.52023	517.130	15.12	0.58	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	357.44840	0.35745	361.75770	0.36176	357.448	15.15	0.43	0.00	0	31,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	440.73390	0.44073	444.65040	0.44465	440.734	15.35	0.52	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	459.97970	0.45998	465.19390	0.46519	459.980	15.45	0.50	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	471.97370	0.47197	477.25400	0.47725	471.974	15.50	0.51	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	373.64650	0.37365	378.13970	0.37814	373.647	15.73	0.46	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	349.10410	0.34910	353.79080	0.35379	349.104	15.89	0.44	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	292.97580	0.29298	298.06760	0.29807	292.976	16.31	0.38	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	265.77370	0.26577	271.03130	0.27103	265.774	16.55	0.35	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	218.83130	0.21883	224.30890	0.22431	218.831	17.02	0.30	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	214.59430	0.21459	220.07750	0.22008	214.594	17.06	0.29	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	180.10440	0.18010	185.57720	0.18558	180.104	17.47	0.25	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	163.51770	0.16352	168.94800	0.16895	163.518	17.69	0.23	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	157.34390	0.15734	162.75370	0.16275	157.344	17.78	0.22	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	135.05630	0.13506	140.34620	0.14035	135.056	18.14	0.20	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	124.04810	0.12405	129.25270	0.12925	124.048	18.35	0.18	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	120.60280	0.12060	125.77540	0.12578	120.603	18.42	0.18	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	111.91670	0.11192	117.00450	0.11700	111.917	18.60	0.17	0.00	0	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	102.63380	0.10263	107.60350	0.10760	102.634	18.78	0.15	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	14.44450	0.01444	15.48130	0.01548	14.445	21.33	0.03	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.60000	14.60000	14.59890	14.59890		15.32	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.61400	14.61400	14.61290	14.61290		15.33	0.00	0.00	0	2,607.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	25.09580	0.02510	24.71040	0.02471	25.096	14.11	0.05	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	201.62290	0.20162	203.76790	0.20377	201.623	14.51	0.28	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	269.41610	0.26942	272.51930	0.27252	269.416	14.76	0.34	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	290.38710	0.29039	293.76490	0.29376	290.387	14.83	0.36	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	286.25090	0.28625	291.75680	0.29176	286.251	16.56	0.35	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	248.06560	0.24807	253.74670	0.25375	248.066	16.91	0.31	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	142.63160	0.14263	148.20000	0.14820	142.632	18.26	0.19	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	103.84040	0.10384	108.60940	0.10861	103.840	18.94	0.15	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.61930	14.61930	14.61820	14.61820		15.28	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.62280	14.62280	14.62170	14.62170		15.30	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.67220	14.67220	14.67060	14.67060		15.35	0.00	0.00	0	682.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	44.36820	0.04437	44.28500	0.04428	44.368	14.31	0.08	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	312.11410	0.31211	315.99540	0.31600	312.114	14.74	0.34	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	333.42890	0.33343	337.59180	0.33759	333.429	14.81	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	327.29360	0.32729	333.64270	0.33364	327.294	16.64	0.35	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	181.08980	0.18109	187.40970	0.18741	181.090	18.18	0.21	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	138.49380	0.13849	144.36120	0.14436	138.494	18.77	0.16	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.67390	14.67390	14.67230	14.67230		15.35	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.69520	14.69520	14.69330	14.69330		15.39	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	456.45450	0.45645	462.20320	0.46220	456.454	15.10	0.42	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	176.04830	0.17605	182.50360	0.18250	176.048	18.36	0.20	0.00	0	3,147.00

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		14.72530	14.72530	14.72320	14.72320		15.45	0.00	0.00	0	1,678.00
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	61.08970	0.06109	61.34290	0.06134	61.090	14.35	0.09	0.00	0	500.00
\$ / R	14.20	Put	On 30/08/2019	Any day expiry	344.71990	0.34472	349.15540	0.34916	344.720	14.73	0.34	0.00	0	250.00
\$ / R	14.25	Put	On 30/08/2019	Any day expiry	366.22160	0.36622	370.92050	0.37092	366.222	14.79	0.35	0.00	0	250.00
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	352.74580	0.35275	359.96130	0.35996	352.746	16.76	0.34	0.00	0	500.00
\$ / R	16.33	Call	On 30/08/2019	Any day expiry	207.76430	0.20776	214.80370	0.21480	207.764	18.17	0.22	0.00	0	250.00
\$ / R	16.70	Call	On 30/08/2019	Any day expiry	163.32600	0.16333	169.91730	0.16992	163.326	18.74	0.17	0.00	0	250.00
\$ / R		On 02/09/2019	Any day expiry		14.73060	14.73060	14.72850	14.72850		15.41	0.00	0.00	0	55.00
\$ / R		On 04/09/2019	Any day expiry		14.73420	14.73420	14.73210	14.73210		15.42	0.00	0.00	0	74.00
\$ / R		On 05/09/2019	Any day expiry		14.73590	14.73590	14.73380	14.73380		15.42	0.00	0.00	0	0.00
\$ / R	19.00	Call	On 05/09/2019	Any day expiry	61.61020	0.06161	66.48870	0.06649	61.610	23.27	0.06	0.00	0	20,000.00
\$ / R		On 13/09/2019	Any day expiry		14.75020	14.75020	14.74800	14.74800		15.42	0.00	0.00	0	3,617.00
\$ / R		On 16/09/2019	Foreign Exchange Future		14.75550	14.75550	14.75330	14.75330		15.39	0.00	18,665,707.50	1,265	28,107.00
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	4.08360	0.00408	4.18980	0.00419	4.084	18.52	0.01	0.00	0	1,000.00
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	33.18230	0.03318	33.43940	0.03344	33.182	14.77	0.05	0.00	0	1,000.00
\$ / R	12.87	Put	On 16/09/2019	Foreign Exchange Future	58.20520	0.05821	58.57080	0.05857	58.205	14.46	0.08	0.00	0	9,783.00
\$ / R	13.02	Put	On 16/09/2019	Foreign Exchange Future	72.18930	0.07219	72.60230	0.07260	72.189	14.33	0.10	0.00	0	17,287.00
\$ / R	13.15	Put	On 16/09/2019	Foreign Exchange Future	86.50100	0.08650	86.95950	0.08696	86.501	14.22	0.12	0.00	0	11,333.00
\$ / R	13.25	Put	On 16/09/2019	Foreign Exchange Future	99.05760	0.09906	99.55260	0.09955	99.058	14.14	0.13	0.00	0	3,900.00
\$ / R	13.65	Call	On 16/09/2019	Foreign Exchange Future	1,284.49280	1.28449	1,284.12010	1.28412	1,284.493	14.27	0.80	0.00	0	5,666.00
\$ / R	13.70	Put	On 16/09/2019	Foreign Exchange Future	191.75580	0.19176	193.81020	0.19381	191.756	14.30	0.22	0.00	0	2,000.00
\$ / R	13.77	Put	On 16/09/2019	Foreign Exchange Future	210.65800	0.21066	213.04570	0.21305	210.658	14.33	0.23	0.00	0	28,500.00
\$ / R	13.97	Put	On 16/09/2019	Foreign Exchange Future	271.54400	0.27154	274.96980	0.27497	271.544	14.43	0.28	0.00	0	800.00
\$ / R	14.00	Put	On 16/09/2019	Foreign Exchange Future	281.57810	0.28158	285.16990	0.28517	281.578	14.45	0.29	0.00	0	1,000.00
\$ / R	14.12	Put	On 16/09/2019	Foreign Exchange Future	327.44260	0.32744	331.71920	0.33172	327.443	14.60	0.32	0.00	0	177.00
\$ / R	14.21	Put	On 16/09/2019	Foreign Exchange Future	364.57220	0.36457	369.37020	0.36937	364.572	14.71	0.34	0.00	0	2,700.00
\$ / R	14.30	Put	On 16/09/2019	Foreign Exchange Future	404.01110	0.40401	409.33810	0.40934	404.011	14.82	0.36	0.00	0	9,783.00
\$ / R	14.36	Put	On 16/09/2019	Foreign Exchange Future	431.57840	0.43158	437.25920	0.43726	431.578	14.90	0.38	0.00	0	111.00
\$ / R	14.46	Put	On 16/09/2019	Foreign Exchange Future	479.76120	0.47976	486.01900	0.48602	479.761	15.02	0.40	0.00	0	17,287.00
\$ / R	14.50	Call	On 16/09/2019	Foreign Exchange Future	755.30400	0.75530	759.59310	0.75959	755.304	15.07	0.59	0.00	0	14,000.00
\$ / R	14.65	Put	On 16/09/2019	Foreign Exchange Future	578.81470	0.57881	586.14410	0.58614	578.815	15.26	0.45	0.00	0	3,000.00
\$ / R	14.70	Put	On 16/09/2019	Foreign Exchange Future	606.46980	0.60647	0.00000	0.00000	606.470	15.33	0.46	6,815,682.00	1,000	1,000.00
\$ / R	14.85	Put	On 16/09/2019	Foreign Exchange Future	694.69670	0.69470	702.88980	0.70289	694.697	15.55	0.50	0.00	0	3,000.00
\$ / R	15.00	Call	On 16/09/2019	Foreign Exchange Future	544.61790	0.54462	551.05020	0.55105	544.618	15.79	0.46	0.00	0	750.00
\$ / R	15.03	Call	On 16/09/2019	Foreign Exchange Future	534.13080	0.53413	540.63690	0.54064	534.131	15.84	0.46	0.00	0	177.00
\$ / R	15.16	Call	On 16/09/2019	Foreign Exchange Future	490.96300	0.49096	497.78750	0.49779	490.963	16.05	0.43	0.00	0	111.00
\$ / R	15.38	Put	On 16/09/2019	Foreign Exchange Future	1,050.33940	1.05034	1,059.79510	1.05980	1,050.339	16.40	0.62	0.00	0	5,000.00
\$ / R	15.51	Call	On 16/09/2019	Foreign Exchange Future	391.68140	0.39168	399.12620	0.39913	391.681	16.61	0.36	0.00	0	28,500.00
\$ / R	15.56	Put	On 16/09/2019	Foreign Exchange Future	1,183.99680	1.18400	1,193.67910	1.19368	1,183.997	16.70	0.65	0.00	0	2,571.00
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	312.65320	0.31265	320.24680	0.32025	312.653	17.23	0.29	0.00	0	1,000.00
\$ / R	17.12	Call	On 16/09/2019	Foreign Exchange Future	146.47100	0.14647	153.00490	0.15300	146.471	19.16	0.15	0.00	0	17,287.00
\$ / R	17.18	Call	On 16/09/2019	Foreign Exchange Future	141.45960	0.14146	147.91540	0.14792	141.460	19.25	0.15	0.00	0	9,783.00
\$ / R	17.23	Call	On 16/09/2019	Foreign Exchange Future	137.43530	0.13744	143.82640	0.14383	137.435	19.32	0.14	0.00	0	800.00
\$ / R	17.64	Call	On 16/09/2019	Foreign Exchange Future	109.12520	0.10913	114.97630	0.11498	109.125	19.93	0.11	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	99.98540	0.09999	105.68730	0.10569	99.985	20.38	0.10	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	97.21070	0.09721	102.87510	0.10288	97.211	20.57	0.10	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	81.80500	0.08181	87.22730	0.08723	81.805	21.87	0.08	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.78050	14.78050	14.77850	14.77850		15.47	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	76.79370	0.07679	77.26850	0.07727	76.794	14.31	0.10	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	373.04740	0.37305	377.83710	0.37784	373.047	14.70	0.33	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	394.65320	0.39465	399.72380	0.39972	394.653	14.76	0.35	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	382.61110	0.38261	390.32700	0.39033	382.611	16.86	0.34	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	236.45330	0.23645	243.96520	0.24397	236.453	18.16	0.22	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	188.64460	0.18864	195.72780	0.19573	188.645	18.72	0.18	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.78410	14.78410	14.78210	14.78210		15.48	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.83640	14.83640	14.83460	14.83460		15.58	0.00	0.00	0	108.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	91.20650	0.09121	91.91790	0.09192	91.206	14.25	0.11	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	400.66730	0.40067	405.43190	0.40543	400.667	14.74	0.33	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	422.44000	0.42244	427.45020	0.42745	422.440	14.81	0.34	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	408.14630	0.40815	415.66180	0.41566	408.146	17.11	0.33	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	262.95510	0.26296	270.16790	0.27017	262.955	18.33	0.23	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	214.69210	0.21469	221.55510	0.22156	214.692	18.86	0.19	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.88910	14.88910	14.88610	14.88610		15.65	0.00	0.00	0	52.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	102.52360	0.10252	103.42790	0.10343	102.524	14.14	0.11	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	422.65790	0.42266	427.74220	0.42774	422.658	14.75	0.33	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	444.51230	0.44451	449.83790	0.44984	444.512	14.82	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	432.63500	0.43264	439.53820	0.43954	432.635	17.27	0.33	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	287.12290	0.28712	293.53070	0.29353	287.123	18.42	0.23	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	238.46720	0.23847	244.72930	0.24473	238.467	18.92	0.20	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.89450	14.89450	14.89130	14.89130		15.63	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.89820	14.89820	14.89480	14.89480		15.65	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.91460	14.91460	14.91030	14.91030		15.65	0.00	0.00	0	22,743.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	15.26270	0.01526	15.26670	0.01527	15.263	13.58	0.02	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	87.74560	0.08775	88.59420	0.08859	87.746	13.98	0.10	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	106.65940	0.10666	107.74330	0.10774	106.659	14.06	0.12	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	249.00520	0.24901	252.03920	0.25204	249.005	14.45	0.22	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	290.16560	0.29017	293.81480	0.29381	290.166	14.52	0.25	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	335.54900	0.33555	339.84730	0.33985	335.549	14.59	0.27	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	356.31180	0.35631	360.89840	0.36090	356.312	14.63	0.29	46,744,809.80	11,000	26,500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	381.54000	0.38154	386.47010	0.38647	381.540	14.66	0.30	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	385.23650	0.38524	390.20910	0.39021	385.237	14.67	0.30	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	392.68750	0.39269	397.76310	0.39776	392.688	14.68	0.31	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	528.72610	0.52873	535.31130	0.53531	528.726	15.03	0.37	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	513.96060	0.51396	520.18340	0.52018	513.961	16.89	0.37	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	439.06860	0.43907	445.45910	0.44546	439.069	17.37	0.33	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	424.86660	0.42487	431.27850	0.43128	424.867	17.47	0.32	9,862,640.94	2,080	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	415.05630	0.41506	421.47580	0.42148	415.056	17.55	0.31	101,777,241.80	22,000	26,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	396.23440	0.39623	402.66670	0.40267	396.234	17.69	0.30	0.00	0	4,150.00

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	16.37	Call	392.59210	0.39259	399.02670	0.39903	392.592	17.72	0.30	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	312.48390	0.31248	318.81230	0.31881	312.484	18.33	0.24	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	288.71250	0.28871	294.96650	0.29497	288.713	18.54	0.23	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	245.09980	0.24510	251.15500	0.25116	245.100	18.99	0.20	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	98.85010	0.09885	103.32850	0.10333	98.850	22.79	0.08	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.94760	14.94760	14.94350	14.94350		15.70	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	112.93370	0.11293	114.04330	0.11404	112.934	14.00	0.12	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	444.20320	0.44420	449.71780	0.44972	444.203	14.76	0.32	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	466.08480	0.46608	471.82900	0.47183	466.085	14.82	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	456.71670	0.45672	463.09630	0.46310	456.717	17.42	0.33	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	312.80560	0.31281	319.07410	0.31907	312.806	18.50	0.24	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	264.01160	0.26401	270.08190	0.27008	264.012	18.97	0.20	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.95130	14.95130	14.94720	14.94720		15.71	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.00480	15.00480	15.00120	15.00120		15.77	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			15.05680	15.05680	15.05150	15.05150		15.81	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			15.06240	15.06240	15.05670	15.05670		15.80	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.08850	15.08850	15.08120	15.08120		15.84	0.00	89,399,362.50	5,925	12,172.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	31.92620	0.03193	31.84970	0.03185	31.926	13.78	0.04	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	139.56810	0.13957	141.17000	0.14117	139.568	14.09	0.12	520,482,305.27	277,778	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	419.77360	0.41977	425.54430	0.42554	419.774	14.75	0.28	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	577.15520	0.57716	584.75800	0.58476	577.155	15.00	0.35	2,919,045,224.12	555,556	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	516.33740	0.51634	521.54660	0.52155	516.337	17.69	0.33	1,358,433,753.41	277,778	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	338.73760	0.33874	343.95640	0.34396	338.738	18.99	0.22	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			15.12080	15.12080	15.11430	15.11430		15.93	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.17250	15.17250	15.16770	15.16770		16.14	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.23750	15.23750	15.23480	15.23480		16.43	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.25660	15.25660	15.25460	15.25460		16.50	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	52.79390	0.05279	53.94950	0.05395	52.794	14.22	0.05	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	581.13380	0.58113	591.33230	0.59133	581.134	15.39	0.31	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	577.51320	0.57751	588.05870	0.58806	577.513	18.77	0.31	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			15.34820	15.34820	15.34310	15.34310		16.53	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.44450	15.44450	15.43500	15.43500		16.45	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.58960	14.58960	14.58850	14.58850		15.38	0.00	0.00	0	470.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.75550	14.75550	14.75330	14.75330		15.39	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.91460	14.91460	14.91030	14.91030		15.65	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			15.08850	15.08850	15.08120	15.08120		15.84	0.00	0.00	0	0.00
£ / R	On 29/03/2019	Any day expiry			19.18200	19.18200	19.15330	19.15330		14.39	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			19.23570	19.23570	19.20740	19.20740		14.06	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			19.27120	19.27120	19.24240	19.24240		14.16	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			19.28080	19.28080	19.25200	19.25200		14.11	0.00	0.00	0	27.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.42970	19.42970	19.39940	19.39940		14.34	0.00	174,867.30	9	199,978.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	1,526.77100	1.52677	1,503.58100	1.50358	1,526.771	14.63	0.87	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 16/09/2019	Foreign Exchange Future			19.73770		19.73770		19.70570	19.70570		14.27	0.00	0.00	0	20,179.00
£ / R	On 13/12/2019	Foreign Exchange Future			20.02920		20.02920		19.99360	19.99360		14.56	0.00	0.00	0	12,846.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	454.13260		0.45413		470.93320	0.47093	454.133	14.49	0.28	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	386.24020		0.38624		389.53620	0.38954	386.240	15.85	0.25	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.34920		20.34920		20.30890	20.30890		14.73	0.00	0.00	0	4,674.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13190		0.13190		0.13170	0.13170		15.98	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13440		0.13440		0.13420	0.13420		16.14	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13680		0.13680		0.13650	0.13650		17.95	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13950		0.13950		0.13920	0.13920		18.02	0.00	0.00	0	0.00
€ / R	On 29/03/2019	Any day expiry			16.42300		16.42300		16.41640	16.41640		12.95	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			16.47860		16.47860		16.47230	16.47230		13.45	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			16.51520		16.51520		16.50860	16.50860		13.82	0.00	0.00	0	1.00
€ / R	On 10/06/2019	Any day expiry			16.66580		16.66580		16.65800	16.65800		14.16	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.67930		16.67930		16.67140	16.67140		14.26	0.00	60,612,576.20	3,634	121,707.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	44.43650		0.04444		44.27410	0.04427	44.436	12.93	0.09	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	480.07960		0.48008		480.22100	0.48022	480.080	14.18	0.53	0.00	0	300.00
€ / R	On 14/08/2019	Any day expiry			16.88740		16.88740		16.87860	16.87860		14.35	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	95.40100		0.09540		98.78390	0.09878	95.401	18.24	0.11	0.00	0	42,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.00080		17.00080		16.99160	16.99160		14.35	0.00	0.00	0	42,988.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	148.81180		0.14881		151.28430	0.15128	148.812	13.20	0.17	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	320.02650		0.32003		323.45010	0.32345	320.027	16.15	0.28	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	264.56820		0.26457		268.11720	0.26812	264.568	16.63	0.24	0.00	0	40,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.30970		17.30970		17.29730	17.29730		14.64	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	23.32170		0.02332		23.17250	0.02317	23.322	14.49	0.03	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	34.08830		0.03409		33.95730	0.03396	34.088	14.07	0.04	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	211.26210		0.21126		215.11090	0.21511	211.262	13.46	0.18	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	333.30290		0.33330		339.01690	0.33902	333.303	13.62	0.26	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	287.15580		0.28716		289.83810	0.28984	287.156	17.59	0.21	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	205.69280		0.20569		208.34800	0.20835	205.693	18.53	0.15	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			17.52700		17.52700		17.51610	17.51610		14.80	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,401.36270		1.40136		1,397.72020	1.39772	1,401.363	13.87	0.68	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,260.93450		1.26093		1,258.41500	1.25841	1,260.934	14.14	0.63	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,215.37490		1.21537		1,213.23380	1.21323	1,215.375	14.23	0.62	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,180.99330		1.18099		1,179.15020	1.17915	1,180.993	14.30	0.60	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.65270		17.65270		17.63760	17.63760		14.83	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.58000		96.58000		96.47000	96.47000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			627.77500		627.77500		629.56500	629.56500			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			639.50600		639.50600		641.35400	641.35400			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			652.89700		652.89700		654.80600	654.80600			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
AL7T	On 02/05/2019	Index Future			723.41900		723.41900		727.09200	727.09200			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			736.93700		736.93700		740.70700	740.70700			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			752.36800		752.36800		756.24300	756.24300			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			653.20200		653.20200		658.11000	658.11000			0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future			665.40900		665.40900		670.43400	670.43400			0.00	133,081,800.00	20	20.00
ALBI	On 07/11/2019	Index Future			679.34200		679.34200		684.49600	684.49600			0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.37590		10.37590		10.37370	10.37370		11.66	0.00	2,604,350.90	251	17,563.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.51350		10.51350		10.50950	10.50950		11.56	0.00	0.00	0	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.64770		10.64770		10.64060	10.64060		11.89	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	307.37620		0.30738		308.89540	0.30890	307.376	12.48	0.40	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.79540		10.79540		10.78440	10.78440		12.09	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			11.01950		11.01950		10.96660	10.96660		13.25	0.00	2,754,875.00	250	1,150.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.16910		11.16910		11.11450	11.11450		13.26	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.31200		11.31200		11.25490	11.25490		13.24	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.46990		11.46990		11.40980	11.40980		13.23	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.71520		14.71520		14.68470	14.68470		14.43	0.00	1,471,520.00	100	1,293.00
CHF / R	On 16/09/2019	Foreign Exchange Future			15.01390		15.01390		14.98210	14.98210		14.89	0.00	0.00	0	100.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.30020		15.30020		15.26590	15.26590		15.51	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.61960		15.61960		15.58120	15.58120		15.83	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.23630		2.23630		2.23520	2.23520		13.34	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.28070		2.28070		2.27950	2.27950		13.32	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.32320		2.32320		2.32170	2.32170		13.27	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.37060		2.37060		2.36830	2.36830		13.50	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			11.05257		75.77748		10.93381	76.46664			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future			11.16253		77.19338		11.03894	77.89867			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future			11.27757		75.01375		11.14864	75.73678			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

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
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	11.30909		77.41776		11.19044	78.20127			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.41693		78.86453		11.29359	79.66602			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.52996		76.24991		11.40137	77.07123			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	646.57800		646.57800		651.65900	651.65900			0.00	0.00	0	448.00
GOVI	On 01/08/2019	GOVI	658.66000		658.66000		663.86200	663.86200			0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI	672.45200		672.45200		677.78600	677.78600			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.86300	1.86300	1.86300	1.86300	1.86300	1.86300		15.06	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.88840	1.88840	1.88840	1.88830	1.88830	1.88830		15.48	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.91180	1.91180	1.91180	1.91140	1.91140	1.91140		15.53	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	133.90560	133.90560	133.90560	133.97852	133.97852	133.97852			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future	134.98338	134.98338	134.98338	135.06340	135.06340	135.06340			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.84417	137.84417	137.84417	137.93107	137.93107	137.93107			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	100.41879	100.41879	100.41879	100.47289	100.47289	100.47289			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	102.31980	102.31980	102.31980	102.37915	102.37915	102.37915			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future	103.38062	103.38062	103.38062	103.44511	103.44511	103.44511			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	102.52024	102.52024	102.52024	102.51431	102.51431	102.51431			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	104.46093	104.46093	104.46093	104.45924	104.45924	104.45924			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future	105.49096	105.49096	105.49096	105.49325	105.49325	105.49325			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	122.38069	122.38069	122.38069	122.44635	122.44635	122.44635			0.00	0.00	0	11,059.00
I2038	On 01/08/2019	Bond Future	123.05828	123.05828	123.05828	123.13025	123.13025	123.13025			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future	125.66646	125.66646	125.66646	125.74457	125.74457	125.74457			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	114.15152	114.15152	114.15152	114.21216	114.21216	114.21216			0.00	684,909.12	6	12,523.00
I2046	On 01/08/2019	Bond Future	116.31252	116.31252	116.31252	116.37911	116.37911	116.37911			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future	117.03709	117.03709	117.03709	117.10968	117.10968	117.10968			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	120.13493	120.13493	120.13493	120.19879	120.19879	120.19879			0.00	0.00	0	10,684.00
I2050	On 01/08/2019	Bond Future	120.59149	120.59149	120.59149	120.66151	120.66151	120.66151			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future	123.14708	123.14708	123.14708	123.22336	123.22336	123.22336			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000	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
IGOV	On 02/05/2019	Index Future			256.74800		256.74800		256.80800	256.80800			0.00	0.00	0	733.00
IGOV	On 01/08/2019	Index Future			261.60900		261.60900		261.68000	261.68000			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future			267.15300		267.15300		267.23500	267.23500			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 14/06/2019	Foreign Exchange Future			0.14270		0.14270		0.14290	0.14290			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.14150		0.14150		0.14240	0.14240			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.14060		0.14060		0.14150	0.14150			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13920		0.13920		0.13910	0.13910			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.71630		1.71630		1.71390	1.71390		12.16	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future			1.74190		1.74190		1.73920	1.73920		12.51	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future			1.76580		1.76580		1.76270	1.76270		12.54	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.03420		10.03420		10.02630	10.02630		12.54	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			10.16520		10.16520		10.15680	10.15680		12.50	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.29080		10.29080		10.28130	10.28130		12.87	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.42640		10.42640		10.41330	10.41330		13.09	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35480		1.35480		1.35350	1.35350			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future			1.35990		1.35990		1.35920	1.35920			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future			1.36410		1.36410		1.36310	1.36310			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.33180		1.33180		1.32980	1.32980			0.00	0.00	0	5.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.33770		1.33770		1.33570	1.33570			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.34290		1.34290		1.34090	1.34090			0.00	0.00	0	2,219.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.34870		1.34870		1.34660	1.34660			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.14320		1.14320		1.14280	1.14280			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.15220		1.15220		1.15170	1.15170			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.16060		1.16060		1.16010	1.16010			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.16990		1.16990		1.16950	1.16950			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.79161		113.27840		8.71138	113.74509		6.28	0.00	0.00	0	88,046.00
R186	On 02/05/2019	Bond Future	8.50	Call	345.04000		0.34504		483.43000	0.48343	345.040	6.13	0.24	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	557.24000		0.55724		746.01000	0.74601	557.240	6.20	0.35	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	621.59000		0.62159		823.50000	0.82350	621.590	6.22	0.37	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	739.31000		0.73931		963.25000	0.96325	739.310	6.25	0.42	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,015.61000		1.01561		1,282.99000	1.28299	1,015.610	6.32	0.51	0.00	0	7,500.00

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
R186	On 02/05/2019	Bond Future	8.90	Put	718.30000	0.71830		559.66000	0.55966	718.300	6.39	0.40	0.00	0	8,250.00	
R186	On 02/05/2019	Bond Future	9.00	Call	1,721.30000	1.72130		2,065.50000	2.06550	1,721.300	6.47	0.69	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.00	Put	521.12000	0.52112		398.63000	0.39863	521.120	6.47	0.31	0.00	0	7,500.00	
R186	On 02/05/2019	Bond Future	9.05	Put	442.35000	0.44235		335.68000	0.33568	442.350	6.53	0.28	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	9.20	Call	2,599.30000	2.59930		2,998.08000	2.99808	2,599.300	6.69	0.82	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	9.25	Call	2,837.14000	2.83714		3,246.07000	3.24607	2,837.140	6.75	0.84	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	9.30	Call	3,080.88000	3.08088		3,498.65000	3.49865	3,080.880	6.81	0.87	0.00	0	200.00	
R186	On 02/05/2019	Bond Future	9.75	Put	30.89000	0.03089		21.70000	0.02170	30.890	7.36	0.03	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.96	Put	9.78000	0.00978		6.65000	0.00665	9.780	7.36	0.01	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	10.02	Put	6.87000	0.00687		4.62000	0.00462	6.870	7.36	0.01	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	10.07	Put	5.07000	0.00507		3.39000	0.00339	5.070	7.36	0.01	0.00	0	200.00	
R186	On 01/08/2019	Bond Future			8.85038	110.09564		8.76540	110.57581		6.87	0.00	0.00	0	10.00	
R186	On 01/08/2019	Bond Future	8.30	Call	614.94000	0.61494		745.74000	0.74574	614.940	6.50	0.24	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	9.05	Call	2,507.57000	2.50757		2,812.14000	2.81214	2,507.570	7.14	0.60	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	10.08	Put	250.74000	0.25074		210.75000	0.21075	250.740	8.04	0.10	0.00	0	6,000.00	
R186	On 07/11/2019	Bond Future			8.90098	112.40171		8.81067	112.89620		6.57	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			300.32417	300.32417		300.55120	300.55120			0.00	0.00	0	2,350.00	
R197	On 01/08/2019	Bond Future			298.45418	298.45418		298.69804	298.69804			0.00	0.00	0	40.00	
R197	On 07/11/2019	Bond Future			304.77984	304.77984		305.04036	305.04036			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			233.56119	233.56119		233.68630	233.68630			0.00	0.00	0	8,666.00	
R202	On 01/08/2019	Bond Future			233.96975	233.96975		234.10681	234.10681			0.00	0.00	0	0.00	
R202	On 07/11/2019	Bond Future			238.92834	238.92834		239.07722	239.07722			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			7.91182	100.89050		7.82399	101.17473		3.00	0.00	0.00	0	66,540.00	
R2023	On 01/08/2019	Bond Future			7.93459	102.77565		7.83830	103.06945		3.32	0.00	0.00	0	0.00	
R2023	On 07/11/2019	Bond Future			7.94347	100.99285		7.83686	101.29672		3.23	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			9.34408	93.11123		9.25948	93.64467		8.76	0.00	0.00	0	45,467.00	
R2030	On 02/05/2019	Bond Future	8.90	Call	213.39000	0.21339		317.23000	0.31723	213.390	8.37	0.15	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	9.40	Call	1,332.88000	1.33288		1,660.35000	1.66035	1,332.880	8.93	0.55	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	10.20	Put	72.71000	0.07271		52.37000	0.05237	72.710	10.21	0.05	0.00	0	3,000.00	
R2030	On 01/08/2019	Bond Future			9.41190	90.84612		9.32341	91.39346		9.58	0.00	0.00	0	0.00	
R2030	On 01/08/2019	Bond Future	8.35	Call	175.39000	0.17539		229.31000	0.22931	175.390	8.51	0.08	0.00	0	2,025.00	
R2030	On 01/08/2019	Bond Future	9.15	Call	1,392.26000	1.39226		1,624.28000	1.62428	1,392.260	9.48	0.39	0.00	0	2,025.00	

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
R2030	On 07/11/2019	Bond Future		9.46955	92.74920		9.37690	93.31163		9.33	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		9.57779	91.10269		9.48825	91.71580		9.90	0.00	124,992,890.68	1,372	42,209.00
R2032	On 01/08/2019	Bond Future		9.64341	92.80498		9.55018	93.43342		10.36	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future		9.70664	90.58563		9.60934	91.23085		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
R2035	On 02/05/2019	Bond Future		9.77764	94.42353		9.66273	95.29622		10.63	0.00	7,081,764.75	75	78,602.00
R2035	On 01/08/2019	Bond Future		9.84344	96.18783		9.72419	97.08086		11.15	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future		9.91029	93.69596		9.78629	94.61130		11.48	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		9.85448	90.97984		9.73973	91.85710		11.19	0.00	0.00	0	52,125.00
R2037	On 01/08/2019	Bond Future		9.92406	88.42454		9.80503	89.32217		12.31	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future		9.98578	90.27705		9.86229	91.19691		12.11	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future		9.94951	94.09066		9.82972	95.07312		11.59	0.00	0.00	0	23,819.00
R2040	On 02/05/2019	Bond Future	9.60	Call	474.78000	0.47478	752.80000	0.75280	474.780	11.36	0.23	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	2,796.89000	2.79689	3,536.47000	3.53647	2,796.890	12.42	0.70	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future		10.01930	91.34322		9.89514	92.34816		12.78	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future		10.08155	93.25689		9.95285	94.28645		12.58	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		9.94275	91.38593		9.82797	92.34808		12.17	0.00	0.00	0	37,864.00
R2044	On 01/08/2019	Bond Future		10.00884	88.71313		9.89000	89.69716		13.44	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	890.34000	0.89034	1,146.09000	1.14609	890.340	12.89	0.23	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,368.03000	2.36803	2,847.81000	2.84781	2,368.030	13.59	0.45	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,484.85000	1.48485	1,234.58000	1.23458	1,484.850	14.84	0.28	0.00	0	100.00
R2044	On 07/11/2019	Bond Future		10.06759	90.57175		9.94455	91.57979		13.27	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		9.90917	90.61506		9.79424	91.60874		12.61	0.00	0.00	0	102,252.00
R2048	On 01/08/2019	Bond Future		9.96795	92.30817		9.84913	93.32432		13.30	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future		10.02745	89.79854		9.90441	90.83951		13.77	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		6.50140	102.72709		6.39419	102.79894		0.21	0.00	0.00	0	6,013.00
R207	On 01/08/2019	Bond Future		5.84384	101.00523		5.66653	101.08276		0.22	0.00	0.00	0	50.00
R207	On 07/11/2019	Bond Future		2.78818	103.12085		2.32683	103.20393		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

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
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			7.10905		100.04548		7.04245	100.16156		1.00	0.00	0.00	0	14,423.00
R208	On 01/08/2019	Bond Future			7.03284		101.91482		6.95285	102.03731		1.23	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.85770		100.64306		6.75845	100.77201		1.06	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future			9.72940		72.03933		9.60944	72.81743		12.05	0.00	0.00	0	102,053.00
R209	On 02/05/2019	Bond Future	9.35	Call	341.78000		0.34178		546.94000	0.54694	341.780	11.83	0.21	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,093.46000		2.09346		2,664.34000	2.66434	2,093.460	12.89	0.68	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	133.41000		0.13341		86.30000	0.08630	133.410	14.20	0.08	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	56.44000		0.05644		34.83000	0.03483	56.440	14.20	0.04	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.78822		73.38537		9.66421	74.18111		12.68	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,009.58000		1.00958		1,275.12000	1.27512	1,009.580	12.43	0.30	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,368.66000		2.36866		2,813.20000	2.81320	2,368.660	13.10	0.52	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	968.09000		0.96809		796.58000	0.79658	968.090	14.45	0.24	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.84497		71.76853		9.71654	72.58373		13.00	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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			185.13573		185.13573		185.23514	185.23514			0.00	0.00	0	1,628.00
R210	On 01/08/2019	Bond Future			188.64036		188.64036		188.74949	188.74949			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future			190.00006		190.00006		190.11859	190.11859			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			156.97662		156.97662		157.10634	157.10634			0.00	0.00	0	7,946.00
R212	On 01/08/2019	Bond Future			157.72815		157.72815		157.86697	157.86697			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future			161.07115		161.07115		161.21895	161.21895			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			9.46573		83.95981		9.37600	84.51688		9.68	0.00	0.00	0	29,065.00
R213	On 01/08/2019	Bond Future			9.52695		85.52855		9.43350	86.09969		10.18	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future			9.58859		83.76547		9.49106	84.35179		10.35	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

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
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	9.91432		70.91588		9.79437	71.72465		12.96	0.00	0.00	0	21,122.00
R214	On 01/08/2019	Bond Future	9.97339		72.24092		9.84949	73.06787		13.61	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	10.03327		70.45346		9.90509	71.30043		14.03	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.81640		10.81640		10.81400	10.81400		13.01	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.95980		10.95980		10.95700	10.95700		12.90	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	11.09860		11.09860		11.09430	11.09430		13.22	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.53600		2.53600		2.54480	2.54480		15.61	0.00	0.00	0	30,000.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.44540		2.44540		2.45540	2.45540		16.33	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.37420		2.37420		2.38470	2.38470		18.07	0.00	0.00	0	0.00
Total for Derivatives :												16,209,572,946.10	1,946,693	7 127 396.00
Grand Total:												16,209,572,946.10	1,946,693	7 127 396.00