



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: 09/04/2019

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 15/04/2019	Any day expiry	14.05080	14.05080		14.12550	14.12550		12.84	0.00	0.00	0	1,883.00
\$ / R	On 17/04/2019	Any day expiry	14.05400	14.05400		14.12880	14.12880		13.11	0.00	0.00	0	0.00
\$ / R	On 17/04/2019	Any day expiry	14.40	Call	23.57020	0.02357	45.14590	0.04515	23.570	15.36	0.15	0	20,000.00
\$ / R	On 17/04/2019	Any day expiry	14.44	Call	19.57000	0.01957	38.43430	0.03843	19.570	15.62	0.12	0	60,000.00
\$ / R	On 17/04/2019	Any day expiry	14.45	Call	18.67930	0.01868	36.90960	0.03691	18.679	15.68	0.12	0	40,000.00
\$ / R	On 23/04/2019	Any day expiry	14.06380	14.06380		14.13880	14.13880		12.79	0.00	0.00	0	0.00
\$ / R	On 23/04/2019	Any day expiry	14.20	Call	88.39770	0.08840	134.00180	0.13400	88.398	13.27	0.36	0	25,000.00
\$ / R	On 23/04/2019	Any day expiry	14.50	Call	27.57880	0.02758	51.16630	0.05117	27.579	14.24	0.14	0	50,000.00
\$ / R	On 23/04/2019	Any day expiry	14.55	Call	22.39590	0.02240	43.06670	0.04307	22.396	14.40	0.12	0	25,000.00
\$ / R	On 26/04/2019	Any day expiry	14.06860	14.06860		14.14390	14.14390		14.32	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry	14.07340	14.07340		14.14900	14.14900		14.62	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry	14.07500	14.07500		14.15070	14.15070		14.92	0.00	0.00	0	4,563.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	3.99970	0.00400	3.16750	0.00317	4.000	16.23	0.02	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	605.69860	0.60570	672.04750	0.67205	605.699	13.65	0.91	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.95	Put	140.75150	0.14075	104.84070	0.10484	140.751	14.69	0.39	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Call	152.73400	0.15273	175.48810	0.17549	152.734	15.47	0.41	0	734.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	277.73400	0.27773	224.78810	0.22479	277.734	15.47	0.59	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	311.08910	0.31109	255.60590	0.25561	311.089	15.66	0.62	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.45	Call	84.54790	0.08455	96.68850	0.09669	84.548	16.40	0.26	0.00	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	31.89760	0.03190	36.21670	0.03622	31.898	17.80	0.11	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	3.76660	0.00377	4.01350	0.00401	3.767	19.89	0.02	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	1.82020	0.00182	1.91000	0.00191	1.820	21.42	0.01	0.00	0	250.00
\$ / R	On 07/05/2019	Any day expiry			14.08660	14.08660	14.16210	14.16210		15.82	0.00	457,561,000.00	32,500	32,500.00
\$ / R	On 07/05/2019	Any day expiry	13.75	Put	101.71320	0.10171	65.03220	0.06503	101.713	15.10	0.27	0.00	0	22,000.00
\$ / R	On 07/05/2019	Any day expiry	14.03	Call	272.85320	0.27285	0.00000	0.00000	272.853	15.68	0.55	499,233,820.80	65,000	65,000.00
\$ / R	On 09/05/2019	Any day expiry			14.08990	14.08990	14.16540	14.16540		16.05	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	471.89110	0.47189	510.28820	0.51029	471.891	15.32	0.73	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	213.73400	0.21373	220.71950	0.22072	213.734	16.39	0.44	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.09650	14.09650	14.17210	14.17210		15.81	0.00	0.00	0	93.00
\$ / R	On 15/05/2019	Any day expiry			14.09990	14.09990	14.17550	14.17550		15.82	0.00	0.00	0	2.00
\$ / R	On 20/05/2019	Any day expiry			14.10820	14.10820	14.18380	14.18380		15.64	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	239.33720	0.23934	260.97750	0.26098	239.337	16.09	0.44	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	49.66770	0.04967	52.77390	0.05277	49.668	18.96	0.12	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	33.36600	0.03337	35.07150	0.03507	33.366	19.63	0.08	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.12310	14.12310	14.19890	14.19890		15.49	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.12640	14.12640	14.20220	14.20220		15.62	0.00	0.00	0	452.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	20.86230	0.02086	16.81990	0.01682	20.862	14.50	0.06	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	373.97250	0.37397	335.79640	0.33580	373.973	15.75	0.52	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	404.78230	0.40478	364.80450	0.36480	404.782	15.89	0.55	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	99.64560	0.09965	114.95160	0.11495	99.646	17.93	0.19	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	31.06310	0.03106	37.42990	0.03743	31.063	19.47	0.07	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	16.17970	0.01618	20.03730	0.02004	16.180	19.74	0.04	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.13140	14.13140	14.20720	14.20720		15.49	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.13310	14.13310	14.20890	14.20890		15.50	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.14300	14.14300	14.21900	14.21900		15.41	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	208.81710	0.20882	190.88400	0.19088	208.817	14.91	0.35	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	313.96780	0.31397	288.15350	0.28815	313.968	15.27	0.45	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	361.80640	0.36181	332.75580	0.33276	361.806	15.41	0.49	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	421.50160	0.42150	387.78740	0.38779	421.502	15.66	0.53	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.14980	14.14980	14.22570	14.22570		15.43	0.00	531,381,589.20	37,554	857,043.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.22460	0.00022	0.28420	0.00028	0.225	20.80	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	4.19480	0.00419	4.78440	0.00478	4.195	15.17	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	7.80950	0.00781	7.91630	0.00792	7.810	13.62	0.02	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	9.31690	0.00932	9.15490	0.00915	9.317	13.20	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	18.56500	0.01857	16.20220	0.01620	18.565	13.47	0.05	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	23.18440	0.02318	20.38190	0.02038	23.184	13.57	0.06	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	24.90880	0.02491	21.94720	0.02195	24.909	13.61	0.07	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	35.06500	0.03506	31.21910	0.03122	35.065	13.77	0.09	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.22	Put	51.07830	0.05108	45.95800	0.04596	51.078	13.97	0.12	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	54.19820	0.05420	48.84330	0.04884	54.198	14.01	0.13	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	13.25	Put	55.81080		0.05581		50.33420	0.05033	55.811	14.02	0.13	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	60.85600		0.06086		55.00770	0.05501	60.856	14.07	0.14	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	64.39740		0.06440		58.29270	0.05829	64.397	14.11	0.14	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	73.89970		0.07390		67.12390	0.06712	73.900	14.19	0.16	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	757.99040		0.75799		824.95100	0.82495	757.990	14.43	0.79	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	136.12940		0.13613		124.85830	0.12486	136.129	14.59	0.25	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	685.92940		0.68593		750.55830	0.75056	685.929	14.59	0.75	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	217.32110		0.21732		199.69800	0.19970	217.321	14.94	0.35	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	496.64510		0.49665		552.76930	0.55277	496.645	15.05	0.62	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	251.24730		0.25125		231.15710	0.23116	251.247	15.06	0.38	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	453.14420		0.45314		506.71550	0.50672	453.144	15.17	0.59	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	292.92590		0.29293		269.94560	0.26995	292.926	15.20	0.42	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	442.72590		0.44273		495.64560	0.49565	442.726	15.20	0.58	0.00	0	20,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	322.75230		0.32275		297.79540	0.29780	322.752	15.29	0.45	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	327.88070		0.32788		302.59090	0.30259	327.881	15.31	0.45	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	399.67440		0.39967		368.87290	0.36887	399.674	15.56	0.51	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	429.90920		0.42991		396.28000	0.39628	429.909	15.68	0.53	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	461.15910		0.46116		425.94940	0.42595	461.159	15.81	0.55	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	293.19080		0.29319		332.32400	0.33232	293.191	15.93	0.43	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	269.89670		0.26990		306.89290	0.30689	269.897	16.11	0.40	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	553.76660		0.55377		514.26310	0.51426	553.767	16.16	0.60	0.00	0	31,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	223.05720		0.22306		255.41170	0.25541	223.057	16.50	0.35	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	690.30130		0.69030		645.38420	0.64538	690.301	16.63	0.67	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	705.32740		0.70533		659.87180	0.65987	705.327	16.68	0.68	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	202.68400		0.20268		232.86150	0.23286	202.684	16.70	0.32	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	188.61730		0.18862		217.22780	0.21723	188.617	16.85	0.30	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	181.95040		0.18195		209.80190	0.20980	181.950	16.93	0.29	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.78	Call	175.51870		0.17552		202.62400	0.20262	175.519	17.00	0.29	0.00	0	250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	167.29620		0.16730		193.43230	0.19343	167.296	17.10	0.27	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	134.52200		0.13452		156.82990	0.15683	134.522	17.53	0.23	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	119.17560		0.11918		139.42200	0.13942	119.176	17.77	0.21	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	93.66990		0.09367		110.27750	0.11028	93.670	18.24	0.17	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	91.45410		0.09145		107.73180	0.10773	91.454	18.29	0.16	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	73.83340		0.07383		87.40590	0.08741	73.833	18.71	0.13	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	66.87200		0.06687		79.71060	0.07971	66.872	18.88	0.12	0.00	0	1,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	65.10970		0.06511		77.90170	0.07790	65.110	18.91	0.12	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	61.72010		0.06172		74.41400	0.07441	61.720	18.96	0.11	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	60.09060		0.06009		72.63060	0.07263	60.091	18.99	0.11	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	54.71210		0.05471		66.43140	0.06643	54.712	19.10	0.10	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	49.80840		0.04981		60.75440	0.06075	49.808	19.20	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	44.13920		0.04414		54.15860	0.05416	44.139	19.34	0.09	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	42.39490		0.04239		52.12270	0.05212	42.395	19.38	0.08	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	38.07450		0.03807		47.06100	0.04706	38.074	19.50	0.07	0.00	0	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	33.73810		0.03374		41.95450	0.04195	33.738	19.63	0.07	0.00	0	6,800.00

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\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	3.25330	0.00325	4.40950	0.00441	3.253	22.60	0.01	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.15980	14.15980	14.23580	14.23580		15.34	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.17320	14.17320	14.24930	14.24930		15.29	0.00	0.00	0	2,421.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	34.73880	0.03474	33.07220	0.03307	34.739	13.59	0.08	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	325.56750	0.32557	302.31920	0.30232	325.568	15.10	0.43	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	421.69610	0.42170	391.99980	0.39200	421.696	15.41	0.50	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	451.48880	0.45149	419.17640	0.41918	451.489	15.52	0.52	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	139.52050	0.13952	160.91950	0.16092	139.520	17.63	0.22	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	117.51580	0.11752	136.22970	0.13623	117.516	17.99	0.19	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	58.80120	0.05880	69.87620	0.06988	58.801	19.20	0.10	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	39.38290	0.03938	47.35670	0.04736	39.383	19.81	0.07	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.17830	14.17830	14.25440	14.25440		15.31	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.18160	14.18160	14.25770	14.25770		15.33	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.22890	14.22890	14.30580	14.30580		15.40	0.00	0.00	0	1,029.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	62.47570	0.06248	59.56720	0.05957	62.476	13.87	0.11	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	469.29780	0.46930	440.63470	0.44063	469.298	15.33	0.47	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	497.34820	0.49735	467.41020	0.46741	497.348	15.40	0.49	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	184.55320	0.18455	207.10770	0.20711	184.553	17.63	0.24	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	92.82610	0.09283	106.21730	0.10622	92.826	19.09	0.13	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	68.59190	0.06859	78.95190	0.07895	68.592	19.71	0.10	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.23050	14.23050	14.30760	14.30760		15.41	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.25080	14.25080	14.32820	14.32820		15.39	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	655.29350	0.65529	618.53500	0.61853	655.293	15.83	0.55	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	94.75000	0.09475	107.43240	0.10743	94.750	19.30	0.12	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.27960	14.27960	14.35750	14.35750		15.48	0.00	0.00	0	2,229.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	87.34230	0.08734	83.13190	0.08313	87.342	14.04	0.13	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	506.38220	0.50638	477.40020	0.47740	506.382	15.34	0.46	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	534.02090	0.53402	503.88690	0.50389	534.021	15.41	0.47	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	217.09940	0.21710	239.81830	0.23982	217.099	17.76	0.24	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	120.24440	0.12024	134.64820	0.13465	120.244	19.13	0.14	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	92.77220	0.09277	104.27700	0.10428	92.772	19.73	0.11	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.28460	14.28460	14.36270	14.36270		15.43	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.28800	14.28800	14.36610	14.36610		15.45	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.28970	14.28970	14.36780	14.36780		15.46	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	29.03840	0.02904	34.82850	0.03483	29.038	23.72	0.04	0.00	0	20,000.00
\$ / R	On 13/09/2019	Any day expiry			14.30330	14.30330	14.38150	14.38150		15.46	0.00	0.00	0	3,757.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.30850	14.30850	14.38660	14.38660		15.43	0.00	915,744.00	64	26,833.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	4.13500	0.00414	4.29990	0.00430	4.135	18.06	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	46.93590	0.04694	45.69710	0.04570	46.936	14.55	0.07	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.87	Put	80.34230	0.08034	78.32170	0.07832	80.342	14.06	0.12	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	103.93300	0.10393	98.94270	0.09894	103.933	14.10	0.15	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	129.51620	0.12952	122.91590	0.12292	129.516	14.18	0.17	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	152.04200	0.15204	144.02720	0.14403	152.042	14.25	0.19	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	928.95480	0.92895	990.71480	0.99071	928.955	14.54	0.70	0.00	0	5,666.00

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	13.70	Put	289.56380	0.28956	272.20300	0.27220	289.564	14.61	0.31	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.75	Put	309.45840	0.30946	0.00000	0.00000	309.458	14.68	0.32	4,628,015.70	1,000	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	317.63370	0.31763	298.81050	0.29881	317.634	14.71	0.33	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.80	Put	330.13050	0.33013	310.66860	0.31067	330.131	14.75	0.34	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.90	Put	373.80780	0.37381	352.17500	0.35218	373.808	14.89	0.37	0.00	0	5,908.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.92	Put	382.91290	0.38291	360.84070	0.36084	382.913	14.91	0.37	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	406.21100	0.40621	383.03430	0.38303	406.211	14.98	0.39	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	420.55850	0.42056	396.70780	0.39671	420.558	15.02	0.39	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.04	Call	708.60610	0.70861	0.00000	0.00000	708.606	15.08	0.59	8,510,454.35	1,000	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	480.63700	0.48064	454.07750	0.45408	480.637	15.19	0.43	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	528.47150	0.52847	499.86730	0.49987	528.472	15.31	0.45	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	578.62180	0.57862	547.96780	0.54797	578.622	15.43	0.48	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	614.13970	0.61414	581.28990	0.58129	614.140	15.54	0.49	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	675.48910	0.67549	639.93770	0.63994	675.489	15.71	0.52	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Put	700.75710	0.70076	664.39130	0.66439	700.757	15.78	0.53	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	509.25710	0.50926	550.99130	0.55099	509.257	15.78	0.47	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	799.05030	0.79905	759.69240	0.75969	799.050	16.04	0.57	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.70	Put	833.00470	0.83300	792.67370	0.79267	833.005	16.13	0.58	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.75	Call	426.02180	0.42602	0.00000	0.00000	426.022	16.22	0.41	5,857,287.65	1,000	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.82	Put	916.76970	0.91677	874.17290	0.87417	916.770	16.34	0.61	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	938.19330	0.93819	895.04730	0.89505	938.193	16.39	0.61	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	356.54110	0.35654	388.82890	0.38883	356.541	16.65	0.35	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	349.13290	0.34913	380.80670	0.38081	349.133	16.71	0.35	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	318.90270	0.31890	348.17240	0.34817	318.903	16.95	0.32	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,345.55490	1.34555	1,293.32630	1.29333	1,345.555	17.35	0.72	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	250.87510	0.25088	274.90830	0.27491	250.875	17.59	0.26	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,494.05600	1.49406	1,439.31410	1.43931	1,494.056	17.68	0.74	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	196.64550	0.19665	216.91810	0.21692	196.645	18.22	0.21	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.66	Call	116.08430	0.11608	129.04440	0.12904	116.084	19.47	0.13	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.67	Call	115.34140	0.11534	128.22900	0.12823	115.341	19.49	0.13	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	87.05470	0.08705	97.09070	0.09709	87.055	20.20	0.10	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	84.35400	0.08435	93.65680	0.09366	84.354	20.32	0.10	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	82.52860	0.08253	90.90660	0.09091	82.529	20.44	0.10	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	69.75380	0.06975	76.83820	0.07684	69.754	21.43	0.08	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	64.47720	0.06448	71.14730	0.07115	64.477	21.94	0.07	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	62.65280	0.06265	69.18000	0.06918	62.653	22.13	0.07	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	52.53180	0.05253	58.25450	0.05825	52.532	23.44	0.06	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.33240	14.33240	14.41040	14.41040		15.50	0.00	0.00	0	98.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	111.09810	0.11110	106.00330	0.10600	111.098	14.14	0.15	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	536.86650	0.53687	508.09480	0.50809	536.867	15.30	0.44	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	564.11420	0.56411	534.31200	0.53431	564.114	15.36	0.46	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	249.50710	0.24951	272.19410	0.27219	249.507	17.81	0.25	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	147.77000	0.14777	162.86350	0.16286	147.770	19.09	0.16	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	116.67590	0.11668	128.93080	0.12893	116.676	19.69	0.13	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 02/10/2019	Any day expiry		14.33580	14.33580	14.41380	14.41380		15.51	0.00	0.00	0	55.00	
\$ / R		On 31/10/2019	Any day expiry		14.38590	14.38590	14.46480	14.46480		15.59	0.00	0.00	0	153.00	
\$ / R		On 31/10/2019	Any day expiry	13.00	Put	132.84980	0.13285	127.43630	0.12744	132.850	14.21	0.16	0.00	0	500.00
\$ / R		On 31/10/2019	Any day expiry	14.20	Put	565.55570	0.56556	537.64360	0.53764	565.556	15.32	0.43	0.00	0	250.00
\$ / R		On 31/10/2019	Any day expiry	14.25	Put	592.59690	0.59260	563.73220	0.56373	592.597	15.39	0.44	0.00	0	250.00
\$ / R		On 31/10/2019	Any day expiry	15.87	Call	277.34680	0.27735	301.12270	0.30112	277.347	18.00	0.25	0.00	0	500.00
\$ / R		On 31/10/2019	Any day expiry	16.70	Call	173.12620	0.17313	189.14060	0.18914	173.126	19.21	0.17	0.00	0	250.00
\$ / R		On 31/10/2019	Any day expiry	17.09	Call	140.53440	0.14053	153.78940	0.15379	140.534	19.78	0.14	0.00	0	250.00
\$ / R		On 29/11/2019	Any day expiry		14.43610	14.43610	14.51590	14.51590		15.65	0.00	0.00	0	97.00	
\$ / R		On 29/11/2019	Any day expiry	13.00	Put	150.98640	0.15099	146.05500	0.14605	150.986	14.23	0.16	0.00	0	500.00
\$ / R		On 29/11/2019	Any day expiry	14.20	Put	588.33660	0.58834	561.34900	0.56135	588.337	15.32	0.42	0.00	0	250.00
\$ / R		On 29/11/2019	Any day expiry	14.25	Put	615.23430	0.61523	587.33040	0.58733	615.234	15.38	0.43	0.00	0	250.00
\$ / R		On 29/11/2019	Any day expiry	16.03	Call	303.20910	0.30321	327.31660	0.32732	303.209	18.12	0.26	0.00	0	500.00
\$ / R		On 29/11/2019	Any day expiry	16.87	Call	196.52970	0.19653	213.19720	0.21320	196.530	19.27	0.18	0.00	0	250.00
\$ / R		On 29/11/2019	Any day expiry	17.26	Call	162.60790	0.16261	176.68950	0.17669	162.608	19.81	0.15	0.00	0	250.00
\$ / R		On 02/12/2019	Any day expiry		14.44130	14.44130	14.52110	14.52110		15.63	0.00	0.00	0	55.00	
\$ / R		On 04/12/2019	Any day expiry		14.44480	14.44480	14.52460	14.52460		15.65	0.00	0.00	0	321.00	
\$ / R		On 13/12/2019	Foreign Exchange Future		14.46040	14.46040	14.54030	14.54030		15.65	0.00	361,510.00	25	22,753.00	
\$ / R		On 13/12/2019	Foreign Exchange Future	11.89	Put	27.80260	0.02780	24.50600	0.02451	27.803	13.99	0.04	0.00	0	1,000.00
\$ / R		On 13/12/2019	Foreign Exchange Future	12.87	Put	134.42510	0.13443	129.25790	0.12926	134.425	14.21	0.15	0.00	0	139,860.00
\$ / R		On 13/12/2019	Foreign Exchange Future	13.00	Put	159.49310	0.15949	154.27880	0.15428	159.493	14.24	0.17	0.00	0	49,600.00
\$ / R		On 13/12/2019	Foreign Exchange Future	13.03	Put	166.06280	0.16606	160.51280	0.16051	166.063	14.26	0.17	0.00	0	69,000.00
\$ / R		On 13/12/2019	Foreign Exchange Future	13.66	Put	350.10700	0.35011	335.72730	0.33573	350.107	14.64	0.30	0.00	0	1,000.00
\$ / R		On 13/12/2019	Foreign Exchange Future	13.80	Put	405.19750	0.40520	386.75860	0.38676	405.198	14.76	0.33	0.00	0	500.00
\$ / R		On 13/12/2019	Foreign Exchange Future	13.94	Put	468.19320	0.46819	447.15210	0.44715	468.193	14.95	0.36	0.00	0	139,860.00
\$ / R		On 13/12/2019	Foreign Exchange Future	14.00	Put	496.70930	0.49671	474.54090	0.47454	496.709	15.04	0.37	0.00	0	34,000.00
\$ / R		On 13/12/2019	Foreign Exchange Future	14.07	Put	531.11060	0.53111	507.60910	0.50761	531.111	15.13	0.39	0.00	0	1,351.00
\$ / R		On 13/12/2019	Foreign Exchange Future	14.08	Put	536.12020	0.53612	512.43190	0.51243	536.120	15.14	0.39	0.00	0	4,150.00
\$ / R		On 13/12/2019	Foreign Exchange Future	14.10	Put	546.22180	0.54622	522.14560	0.52215	546.222	15.17	0.40	0.00	0	52,300.00
\$ / R		On 13/12/2019	Foreign Exchange Future	14.11	Put	551.30450	0.55130	527.04090	0.52704	551.304	15.19	0.40	0.00	0	24,055.00
\$ / R		On 13/12/2019	Foreign Exchange Future	14.12	Put	556.41610	0.55642	531.96040	0.53196	556.416	15.20	0.40	0.00	0	69,000.00
\$ / R		On 13/12/2019	Foreign Exchange Future	14.41	Put	714.86190	0.71486	684.81330	0.68481	714.862	15.60	0.46	0.00	0	49,600.00
\$ / R		On 13/12/2019	Foreign Exchange Future	15.80	Call	367.65790	0.36766	394.91280	0.39491	367.658	17.71	0.30	0.00	0	250.00
\$ / R		On 13/12/2019	Foreign Exchange Future	16.13	Call	310.78130	0.31078	335.23830	0.33524	310.781	18.18	0.26	0.00	0	52,300.00
\$ / R		On 13/12/2019	Foreign Exchange Future	16.20	Call	299.88180	0.29988	323.60790	0.32361	299.882	18.28	0.25	0.00	0	50,100.00
\$ / R		On 13/12/2019	Foreign Exchange Future	16.25	Call	292.36560	0.29237	315.58440	0.31558	292.366	18.34	0.24	0.00	0	26,000.00
\$ / R		On 13/12/2019	Foreign Exchange Future	16.35	Call	277.98340	0.27798	300.21540	0.30022	277.983	18.48	0.23	0.00	0	4,150.00
\$ / R		On 13/12/2019	Foreign Exchange Future	16.37	Call	275.20770	0.27521	297.24510	0.29725	275.208	18.51	0.23	0.00	0	500.00
\$ / R		On 13/12/2019	Foreign Exchange Future	16.55	Call	251.63280	0.25163	272.00570	0.27201	251.633	18.75	0.21	0.00	0	24,055.00
\$ / R		On 13/12/2019	Foreign Exchange Future	16.85	Call	217.46230	0.21746	235.34180	0.23534	217.462	19.15	0.19	0.00	0	1,351.00
\$ / R		On 13/12/2019	Foreign Exchange Future	16.99	Call	203.44490	0.20344	220.27200	0.22027	203.445	19.34	0.18	0.00	0	69,000.00
\$ / R		On 13/12/2019	Foreign Exchange Future	17.02	Call	200.58760	0.20059	217.19510	0.21720	200.588	19.38	0.17	0.00	0	139,860.00
\$ / R		On 13/12/2019	Foreign Exchange Future	17.38	Call	170.64800	0.17065	184.09580	0.18410	170.648	19.90	0.15	0.00	0	1,000.00
\$ / R		On 13/12/2019	Foreign Exchange Future	20.00	Call	59.09580	0.05910	66.07790	0.06608	59.096	23.14	0.05	0.00	0	2,000.00

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 31/12/2019	Any day expiry		14.49170	14.49170		14.57150	14.57150		15.69	0.00	0.00	0	45.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	169.64430	0.16964	163.91140	0.16391	169.644	14.25	0.17	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	609.70940	0.60971	584.03500	0.58404	609.709	15.29	0.41	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	636.41960	0.63642	609.88640	0.60989	636.420	15.36	0.42	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	327.47590	0.32748	352.38770	0.35239	327.476	18.20	0.26	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	220.70410	0.22070	238.21420	0.23821	220.704	19.30	0.18	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	186.86110	0.18686	200.67980	0.20068	186.861	19.84	0.16	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry		14.49520	14.49520		14.57500	14.57500		15.70	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry		14.54640	14.54640		14.62580	14.62580		15.76	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry		14.59560	14.59560		14.67670	14.67670		15.80	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry		14.60090	14.60090		14.68220	14.68220		15.78	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future		14.62560	14.62560		14.70750	14.70750		15.83	0.00	0.00	0	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	41.08430	0.04108	41.94370	0.04194	41.084	13.39	0.05	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	199.03540	0.19904	193.84520	0.19385	199.035	14.26	0.17	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	223.99390	0.22399	217.68590	0.21769	223.994	14.34	0.19	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.19	Put	259.02120	0.25902	251.51200	0.25151	259.021	14.44	0.21	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.78	Put	456.41560	0.45642	441.93300	0.44193	456.416	14.78	0.31	0.00	0	60,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	556.76210	0.55676	536.88930	0.53689	556.762	15.00	0.36	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	760.06560	0.76007	733.71550	0.73372	760.066	15.51	0.43	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	822.95750	0.82296	794.75830	0.79476	822.958	15.65	0.45	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.66	Put	912.39280	0.91239	881.68870	0.88169	912.393	15.84	0.48	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	387.87590	0.38788	414.03150	0.41403	387.876	18.39	0.27	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	357.13080	0.35713	381.35060	0.38135	357.131	18.65	0.25	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.04	Call	326.88460	0.32688	349.14840	0.34915	326.885	18.94	0.23	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	259.94650	0.25995	273.95540	0.27396	259.947	19.95	0.18	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.88	Call	251.75270	0.25175	265.02570	0.26503	251.753	20.27	0.18	0.00	0	60,000.00
\$ / R	On 02/04/2020	Any day expiry		14.65600	14.65600		14.73790	14.73790		15.83	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		14.70690	14.70690		14.78780	14.78780		15.92	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		14.77310	14.77310		14.85190	14.85190		16.04	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		14.79260	14.79260		14.87070	14.87070		16.11	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	62.72590	0.06273	63.81150	0.06381	62.726	13.70	0.06	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	720.61350	0.72061	700.74070	0.70074	720.614	15.41	0.38	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	432.04290	0.43204	456.97620	0.45698	432.043	18.99	0.26	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry		14.88050	14.88050		14.95870	14.95870		16.25	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		14.96960	14.96960		15.05220	15.05220		16.33	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.14980	14.14980		14.22570	14.22570		15.43	0.00	141,498.00	10	480.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		14.30850	14.30850		14.38660	14.38660		15.43	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		14.46040	14.46040		14.54030	14.54030		15.65	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future		14.62560	14.62560		14.70750	14.70750		15.83	0.00	0.00	0	0.00
£ / R	On 15/04/2019	Any day expiry		18.33350	18.33350		18.43410	18.43410		14.16	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry		18.36720	18.36720		18.46870	18.46870		15.35	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry		18.37630	18.37630		18.47810	18.47810		15.21	0.00	0.00	0	27.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
£ / R			On 31/05/2019	Any day expiry												
					18.47510	18.47510	18.57740	18.57740		15.02	0.00	0.00	0	91.00		
£ / R			On 14/06/2019	Foreign Exchange Future												
					18.51870	18.51870	18.62120	18.62120		14.87	0.00	19,926,121.20	1,076	119,007.00		
£ / R			On 14/06/2019	Foreign Exchange Future	18.00	Call	768.70630	0.76871	848.03650	0.84804	768.706	14.98	0.68	0.00	0	1,000.00
£ / R			On 16/09/2019	Foreign Exchange Future												
					18.81240	18.81240	18.91810	18.91810		14.75	0.00	18,812,400.00	1,000	22,418.00		
£ / R			On 16/09/2019	Foreign Exchange Future	19.15	Put	932.14480	0.93214	885.28130	0.88528	932.145	14.99	0.55	0.00	0	500.00
£ / R			On 13/12/2019	Foreign Exchange Future												
					19.08960	19.08960	19.19800	19.19800		14.93	0.00	0.00	0	12,845.00		
£ / R			On 13/12/2019	Foreign Exchange Future	18.75	Put	764.44240	0.76444	735.34350	0.73534	764.442	14.87	0.42	0.00	0	500.00
£ / R			On 13/12/2019	Foreign Exchange Future	22.13	Call	215.34540	0.21535	238.27850	0.23828	215.345	16.99	0.16	0.00	0	500.00
£ / R			On 16/03/2020	Foreign Exchange Future												
					19.38920	19.38920	19.50120	19.50120		15.05	0.00	9,694,600.00	500	4,674.00		
¥ / R			On 14/06/2019	Foreign Exchange Future												
					0.12800	0.12800	0.12840	0.12840		17.22	0.00	0.00	0	0.00		
¥ / R			On 16/09/2019	Foreign Exchange Future												
					0.13040	0.13040	0.13080	0.13080		17.15	0.00	0.00	0	0.00		
¥ / R			On 13/12/2019	Foreign Exchange Future												
					0.13270	0.13270	0.13310	0.13310		17.05	0.00	0.00	0	0.00		
¥ / R			On 16/03/2020	Foreign Exchange Future												
					0.13530	0.13530	0.13570	0.13570		18.36	0.00	0.00	0	0.00		
€ / R			On 15/04/2019	Any day expiry												
					15.84510	15.84510	15.91990	15.91990		12.11	0.00	0.00	0	4.00		
€ / R			On 26/04/2019	Any day expiry												
					15.88010	15.88010	15.95580	15.95580		13.47	0.00	0.00	0	1.00		
€ / R			On 31/05/2019	Any day expiry												
					15.99260	15.99260	16.06880	16.06880		14.44	0.00	0.00	0	2.00		
€ / R			On 10/06/2019	Any day expiry												
					16.02480	16.02480	16.10130	16.10130		14.25	0.00	0.00	0	0.00		
€ / R			On 14/06/2019	Foreign Exchange Future												
					16.03800	16.03800	16.11450	16.11450		14.35	0.00	48,210,228.00	3,006	120,639.00		
€ / R			On 14/06/2019	Foreign Exchange Future	15.35	Put	116.06060	0.11606	105.97360	0.10597	116.061	13.54	0.21	0.00	0	570.00
€ / R			On 14/06/2019	Foreign Exchange Future	16.64	Call	196.47990	0.19648	225.47910	0.22548	196.480	15.61	0.30	0.00	0	300.00
€ / R			On 14/06/2019	Foreign Exchange Future	16.73	Put	869.02450	0.86902	819.46390	0.81946	869.024	15.80	0.72	0.00	0	500.00
€ / R			On 14/08/2019	Any day expiry												
					16.23730	16.23730	16.31600	16.31600		14.31	0.00	0.00	0	0.00		
€ / R			On 16/09/2019	Foreign Exchange Future												
					16.34560	16.34560	16.42490	16.42490		14.33	0.00	0.00	0	42,882.00		
€ / R			On 16/09/2019	Foreign Exchange Future	15.62	Put	278.78180	0.27878	266.55440	0.26655	278.782	13.50	0.29	0.00	0	14,429.00
€ / R			On 16/09/2019	Foreign Exchange Future	15.85	Put	370.14170	0.37014	353.46980	0.35347	370.142	13.76	0.35	0.00	0	587.00
€ / R			On 16/09/2019	Foreign Exchange Future	18.27	Call	169.72180	0.16972	190.77560	0.19078	169.722	17.16	0.18	0.00	0	14,429.00
€ / R			On 13/12/2019	Foreign Exchange Future												
					16.63870	16.63870	16.72100	16.72100		14.60	0.00	0.00	0	32,686.00		
€ / R			On 13/12/2019	Foreign Exchange Future	13.73	Put	37.61430	0.03761	35.32380	0.03532	37.614	14.23	0.04	0.00	0	17,150.00
€ / R			On 13/12/2019	Foreign Exchange Future	14.09	Put	58.38330	0.05838	56.32620	0.05633	58.383	13.96	0.07	0.00	0	136,646.00
€ / R			On 13/12/2019	Foreign Exchange Future	14.23	Put	68.79060	0.06879	66.94160	0.06694	68.791	13.85	0.08	0.00	0	61,500.00
€ / R			On 13/12/2019	Foreign Exchange Future	15.70	Put	348.46600	0.34847	338.48160	0.33848	348.466	13.61	0.28	0.00	0	136,646.00
€ / R			On 13/12/2019	Foreign Exchange Future	15.85	Put	403.79080	0.40379	389.94800	0.38995	403.791	13.70	0.31	0.00	0	61,500.00
€ / R			On 13/12/2019	Foreign Exchange Future	16.15	Put	536.98510	0.53699	516.67840	0.51668	536.985	14.04	0.38	0.00	0	17,150.00
€ / R			On 13/12/2019	Foreign Exchange Future	19.79	Call	175.79660	0.17580	192.64230	0.19264	175.797	18.50	0.14	0.00	0	136,646.00
€ / R			On 13/12/2019	Foreign Exchange Future	19.80	Call	175.03920	0.17504	191.82160	0.19182	175.039	18.51	0.14	0.00	0	61,500.00
€ / R			On 13/12/2019	Foreign Exchange Future	20.62	Call	138.92640	0.13893	150.40450	0.15040	138.926	20.02	0.11	0.00	0	17,150.00
€ / R			On 10/02/2020	Any day expiry												
					16.84230	16.84230	16.92440	16.92440		14.72	0.00	0.00	0	0.00		
€ / R			On 10/02/2020	Any day expiry	16.65	Call	987.04880	0.98705	1,043.70730	1.04371	987.049	14.50	0.56	0.00	0	21,000.00
€ / R			On 10/02/2020	Any day expiry	16.91	Call	878.88400	0.87888	931.52840	0.93153	878.884	14.79	0.52	0.00	0	15,000.00
€ / R			On 10/02/2020	Any day expiry	17.00	Call	844.45050	0.84445	895.67490	0.89567	844.451	14.89	0.50	0.00	0	15,000.00
€ / R			On 10/02/2020	Any day expiry	17.07	Call	818.63050	0.81863	868.75510	0.86876	818.631	14.97	0.49	0.00	0	15,000.00
€ / R			On 16/03/2020	Foreign Exchange Future												
					16.95970	16.95970	17.04510	17.04510		14.76	0.00	0.00	0	4,361.00		

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
5Y STND	On 21/12/2021	Interest Rate Swap			96.25000		96.25000		96.26000	96.26000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			634.19200		634.19200		633.57800	633.57800			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			645.94300		645.94300		645.33100	645.33100			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			659.33100		659.33100		658.76000	658.76000			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			736.48100		736.48100		735.27300	735.27300			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			750.12700		750.12700		748.91200	748.91200			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			765.67500		765.67500		764.49600	764.49600			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			667.42500		667.42500		666.12400	666.12400			0.00	0.00	0	898.00
ALBI	On 01/08/2019	Index Future			679.79100		679.79100		678.48000	678.48000			0.00	244,724,760.00	36	74.00
ALBI	On 07/11/2019	Index Future			693.88200		693.88200		692.59800	692.59800			0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.10680		10.10680		10.14700	10.14700		11.82	0.00	130,023,982.00	12,865	27,027.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.24020		10.24020		10.28180	10.28180		11.75	0.00	0.00	0	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.36930		10.36930		10.41230	10.41230		11.86	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	210.27680		0.21028		224.92540	0.22493	210.277	13.05	0.31	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.50850		10.50850		10.55280	10.55280		12.00	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.64120		10.64120		10.69320	10.69320		13.21	0.00	4,256,480.00	400	2,200.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.78420		10.78420		10.83770	10.83770		13.14	0.00	0.00	0	1,165.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.91950		10.91950		10.97450	10.97450		13.18	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.06560		11.06560		11.12160	11.12160		13.25	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.23430		14.23430		14.32980	14.32980		14.40	0.00	1,423,430.00	100	1,093.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.52140		14.52140		14.62010	14.62010		14.84	0.00	0.00	0	300.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.79530		14.79530		14.89700	14.89700		15.33	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.09630		15.09630		15.20100	15.20100		15.64	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.14940		2.14940		2.15950	2.15950		13.26	0.00	537,350.00	250	235.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.19200		2.19200		2.20260	2.20260		13.28	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.23210		2.23210		2.24310	2.24310		13.53	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.27730		2.27730		2.28810	2.28810		13.71	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

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
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	10.73353		77.64998		10.75862	77.50026			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	10.83410		79.08920		10.85988	78.93787			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	10.93920		76.93331		10.96488	76.78512			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	11.00904		79.42557		11.03936	79.21868			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.10819		80.89788		11.13939	80.68826			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.21191		78.30911		11.24331	78.10163			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	661.10400		661.10400		659.78800	659.78800			0.00	0.00	0	449.00
GOVI	On 01/08/2019	GOVI	673.35300		673.35300		672.02600	672.02600			0.00	0.00	0	2.00
GOVI	On 07/11/2019	GOVI	687.31000		687.31000		686.01000	686.01000			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.80650		1.80650		1.81610	1.81610		15.26	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.83080		1.83080		1.84080	1.84080		15.62	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.85350		1.85350		1.86370	1.86370		15.58	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	133.65825		133.65825		133.62261	133.62261			0.00	0.00	0	685.00
I2025	On 01/08/2019	Bond Future	134.73270		134.73270		134.69845	134.69845			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.56067		137.56067		137.53659	137.53659			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	99.83409		99.83409		99.86096	99.86096			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	101.70915		101.70915		101.73810	101.73810			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future	102.75249		102.75249		102.79024	102.79024			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	101.53081		101.53081		101.55803	101.55803			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	103.43771		103.43771		103.46711	103.46711			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future	104.44232		104.44232		104.48060	104.48060			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	120.38639		120.38639		120.41858	120.41858			0.00	0.00	0	11,111.00
I2038	On 01/08/2019	Bond Future	121.03216		121.03216		121.06665	121.06665			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future	123.57270		123.57270		123.61773	123.61773			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	112.21035		112.21035		112.24022	112.24022			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future	114.31772		114.31772		114.34979	114.34979			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
I2046	On 07/11/2019	Bond Future	115.00223		115.00223		115.04440	115.04440			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	117.33236		117.33236		117.12397	117.12397			0.00	0.00	0	10,717.00
I2050	On 01/08/2019	Bond Future	117.74469		117.74469		117.53404	117.53404			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future	120.21600		120.21600		120.01056	120.01056			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	254.88500		254.88500		254.89200	254.89200			0.00	0.00	0	723.00
IGOV	On 01/08/2019	Index Future	259.67000		259.67000		259.68300	259.68300			0.00	0.00	0	299.00
IGOV	On 07/11/2019	Index Future	265.11900		265.11900		265.15300	265.15300			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	0.13880		0.13880		0.14000	0.14000			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.13820		0.13820		0.13850	0.13850			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.13810		0.13810		0.13890	0.13890			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.13570		0.13570		0.13910	0.13910			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.65950		1.65950		1.66760	1.66760		11.93	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future	1.68350		1.68350		1.69190	1.69190		12.24	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future	1.70580		1.70580		1.71440	1.71440		12.24	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.55720		9.55720		9.60770	9.60770		12.87	0.00	2,389,300.00	250	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	9.68250		9.68250		9.73450	9.73450		12.90	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	9.80210		9.80210		9.85740	9.85740		12.92	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	9.93240		9.93240		9.98810	9.98810		12.97	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.33010		1.33010		1.33430	1.33430			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future	1.33670		1.33670		1.33960	1.33960			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future	1.34270		1.34270		1.34340	1.34340			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future	1.30880		1.30880		1.30900	1.30900			0.00	0.00	0	5.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future	1.31480		1.31480		1.31500	1.31500			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future	1.32010		1.32010		1.32030	1.32030			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future	1.32570		1.32570		1.32590	1.32590			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future	1.13340		1.13340		1.13280	1.13280			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future	1.14240		1.14240		1.14170	1.14170			0.00	0.00	0	143.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future	1.15060		1.15060		1.15000	1.15000			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future	1.15960		1.15960		1.15890	1.15890			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
R186	On 02/05/2019	Bond Future			8.49585		115.01164		8.51990	114.86938		6.19	0.00	0.00	0	99,788.00
R186	On 02/05/2019	Bond Future	8.50	Call	725.22000		0.72522		670.41000	0.67041	725.220	6.19	0.51	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,146.42000		1.14642		1,069.35000	1.06935	1,146.420	6.29	0.66	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Put	359.36000		0.35936		419.11000	0.41911	359.360	6.32	0.31	0.00	0	4,100.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,267.13000		1.26713		1,184.62000	1.18462	1,267.130	6.32	0.69	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Put	280.31000		0.28031		331.37000	0.33137	280.310	6.36	0.25	0.00	0	4,150.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,480.46000		1.48046		1,389.26000	1.38926	1,480.460	6.36	0.75	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,947.13000		1.94713		1,840.62000	1.84062	1,947.130	6.46	0.83	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	93.80000		0.09380		117.58000	0.11758	93.800	6.57	0.10	0.00	0	4,000.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,984.58000		2.98458		2,857.36000	2.85736	2,984.580	6.69	0.94	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	51.16000		0.05116		66.20000	0.06620	51.160	6.69	0.06	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.05	Put	37.31000		0.03731		49.08000	0.04908	37.310	6.75	0.05	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	4,083.00000		4.08300		3,946.04000	3.94604	4,083.000	6.93	0.98	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	4,360.48000		4.36048		4,222.20000	4.22220	4,360.480	6.99	0.99	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	4,638.09000		4.63809		4,498.78000	4.49878	4,638.090	7.04	0.99	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	0.12000		0.00012		0.21000	0.00021	0.120	7.26	0.00	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	0.01000		0.00001		0.02000	0.00002	0.010	7.26	0.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	0.00000		0.00000		0.01000	0.00001	0.000	7.26	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	0.00000		0.00000		0.01000	0.00001	0.000	7.26	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.54319		111.84439		8.56814	111.70100		6.39	0.00	0.00	0	110.00
R186	On 01/08/2019	Bond Future	8.30	Call	969.56000		0.96956		924.28000	0.92428	969.560	6.28	0.37	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,500.34000		3.50034		3,398.74000	3.39874	3,500.340	6.89	0.76	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	52.37000		0.05237		58.08000	0.05808	52.370	7.44	0.03	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.58157		114.16378		8.60621	114.02654		6.55	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			301.06556		301.06556		301.27159	301.27159			0.00	0.00	0	2,500.00
R197	On 01/08/2019	Bond Future			299.26983		299.26983		299.48395	299.48395			0.00	0.00	0	40.00
R197	On 07/11/2019	Bond Future			305.55133		305.55133		305.79440	305.79440			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			232.03908		232.03908		232.10105	232.10105			0.00	2,552,429.88	11	8,717.00
R202	On 01/08/2019	Bond Future			232.43991		232.43991		232.50652	232.50652			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			237.31849		237.31849		237.40537	237.40537			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			7.62089		101.83579		7.64867	101.74505		2.76	0.00	730,569,957.46	7,174	60,579.00
R2023	On 01/08/2019	Bond Future			7.62527		103.72326		7.65477	103.63241		2.81	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.61269		101.93940		7.64208	101.85485		3.11	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

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 02/05/2019	Bond Future			9.04782		94.99768		9.07739	94.80706		8.69	0.00	244,714,023.68	2,576	43,707.00
R2030	On 02/05/2019	Bond Future	8.90	Call	428.10000		0.42810		384.59000	0.38459	428.100	8.58	0.32	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,409.88000		2.40988		2,261.95000	2.26195	2,409.880	9.26	0.85	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	0.86000		0.00086		1.43000	0.00143	0.860	10.21	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.10655		92.75353		9.13702	92.56081		9.00	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	251.30000		0.25130		231.62000	0.23162	251.300	7.95	0.13	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	683.54000		0.68354		639.53000	0.63953	683.540	8.30	0.27	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	8.77	Call	891.79000		0.89179		838.14000	0.83814	891.790	8.45	0.32	142,880,972.54	4,800	0.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,979.01000		1.97901		1,885.80000	1.88580	1,979.010	8.90	0.53	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,227.22000		2.22722		2,126.74000	2.12674	2,227.220	8.97	0.57	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.27	Call	2,414.08000		2.41408		2,308.51000	2.30851	2,414.080	9.02	0.60	265,820,924.62	4,800	0.00
R2030	On 01/08/2019	Bond Future	9.68	Put	660.19000		0.66019		711.36000	0.71136	660.190	9.55	0.22	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	648.28000		0.64828		698.73000	0.69873	648.280	9.57	0.22	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.15505		94.67732		9.18552	94.48815		9.30	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			9.27715		93.18444		9.30681	92.97611		9.87	0.00	0.00	0	42,003.00
R2032	On 01/08/2019	Bond Future			9.33440		94.91156		9.36487	94.70081		9.80	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.38883		92.71710		9.41932	92.50959		10.57	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/05/2019	Bond Future			9.47216		96.77047		9.49684	96.57762		10.64	0.00	0.00	0	80,557.00
R2035	On 01/08/2019	Bond Future			9.52981		98.56406		9.55510	98.36913		10.58	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.58812		96.10219		9.61329	95.91089		11.47	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			9.55830		93.27128		9.58308	93.07614		11.21	0.00	0.00	0	51,935.00
R2037	On 01/08/2019	Bond Future			9.62005		90.74490		9.64545	90.54751		11.68	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.67409		92.62704		9.69936	92.43300		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			9.64828		96.59353		9.67815	96.34051		11.63	0.00	0.00	0	25,028.00
R2040	On 02/05/2019	Bond Future	9.60	Call	909.48000		0.90948		824.10000	0.82410	909.480	11.38	0.45	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	9.65	Put	1,101.36000		1.10136		1,254.20000	1.25420	1,101.360	11.46	0.49	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.15	Put	109.30000		0.10930		141.87000	0.14187	109.300	12.42	0.08	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,587.79000		4.58779		4,361.29000	4.36129	4,587.790	12.54	0.94	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.71017		93.87840		9.74081	93.62214		12.15	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.76467		95.82562		9.79538	95.57165		12.61	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			9.65741		93.81032		9.68730	93.55121		12.21	0.00	0.00	0	37,759.00
R2044	On 01/08/2019	Bond Future			9.71631		91.16867		9.74694	90.90625		12.77	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 01/08/2019	Bond Future	9.36	Call	1,226.12000		1.22612	1,153.78000	1.15378	1,226.120	12.05	0.32	0.00	0	100.00	
R2044	On 01/08/2019	Bond Future	9.86	Call	3,268.55000		3.26855	3,127.58000	3.12758	3,268.550	12.95	0.59	0.00	0	100.00	
R2044	On 01/08/2019	Bond Future	10.53	Put	676.49000		0.67649	729.74000	0.72974	676.490	14.43	0.17	0.00	0	100.00	
R2044	On 07/11/2019	Bond Future			9.76807		93.05968	9.79878	92.79922		13.28	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			9.61030		93.23989	9.63509	93.01707		12.64	0.00	0.00	0	103,341.00	
R2048	On 01/08/2019	Bond Future			9.66182		94.96808	9.68717	94.74256		12.63	0.00	0.00	0	100.00	
R2048	On 07/11/2019	Bond Future			9.71380		92.49506	9.73909	92.27234		13.78	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			6.64828		102.62880	6.65868	102.62184		0.18	0.00	0.00	0	6,013.00	
R207	On 01/08/2019	Bond Future			6.10833		100.88979	6.12106	100.88424		0.17	0.00	0.00	0	50.00	
R207	On 07/11/2019	Bond Future			3.56061		102.98205	3.54651	102.98458		0.06	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			6.82831		100.53599	6.84795	100.50157		0.84	0.00	0.00	0	15,592.00	
R208	On 01/08/2019	Bond Future			6.71720		102.39935	6.73894	102.36588		0.89	0.00	0.00	0	0.00	
R208	On 07/11/2019	Bond Future			6.49389		101.11687	6.51376	101.09091		0.93	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			9.42035		74.06930	9.44507	73.90385		12.04	0.00	5,184,851.00	70	101,914.00	
R209	On 02/05/2019	Bond Future	9.35	Call	660.96000		0.66096	611.91000	0.61191	660.960	11.79	0.42	0.00	0	760.00	
R209	On 02/05/2019	Bond Future	9.95	Call	3,505.09000		3.50509	3,359.92000	3.35992	3,505.090	12.96	0.93	0.00	0	760.00	
R209	On 02/05/2019	Bond Future	10.50	Put	2.76000		0.00276	4.11000	0.00411	2.760	14.15	0.00	0.00	0	11,560.00	
R209	On 02/05/2019	Bond Future	10.71	Put	0.47000		0.00047	0.76000	0.00076	0.470	14.15	0.00	0.00	0	760.00	
R209	On 01/08/2019	Bond Future			9.47172		75.44215	9.49699	75.27478		12.02	0.00	0.00	0	0.00	
R209	On 01/08/2019	Bond Future	9.30	Call	1,464.83000		1.46483	1,403.80000	1.40380	1,464.830	11.73	0.42	0.00	0	7,560.00	
R209	On 01/08/2019	Bond Future	9.80	Call	3,309.29000		3.30929	3,206.21000	3.20621	3,309.290	12.49	0.67	0.00	0	7,560.00	
R209	On 01/08/2019	Bond Future	10.46	Put	397.55000		0.39755	425.45000	0.42545	397.550	14.00	0.13	0.00	0	7,560.00	
R209	On 07/11/2019	Bond Future			9.52072		73.85304	9.54587	73.68821		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	

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
R210	On 02/05/2019	Bond Future	184.99006		184.99006		185.04003	185.04003			0.00	0.00	0	1,628.00
R210	On 01/08/2019	Bond Future	188.46429		188.46429		188.51811	188.51811			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future	189.82029		189.82029		189.89051	189.89051			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	157.26095		157.26095		157.26304	157.26304			0.00	0.00	0	8,946.00
R212	On 01/08/2019	Bond Future	158.02680		158.02680		158.03135	158.03135			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future	161.34376		161.34376		161.36126	161.36126			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	9.16603	85.84029		9.19562	85.65209			9.62	0.00	1,459,284.93	17	28,739.00
R213	On 01/08/2019	Bond Future	9.21892	87.43132		9.24932	87.24093			9.58	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.27179	85.69044		9.30222	85.50296			10.33	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	9.62553	72.88865		9.65535	72.68085			13.00	0.00	0.00	0	21,077.00
R214	On 01/08/2019	Bond Future	9.67785	74.23961		9.70836	74.02907			12.97	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.73075	72.47909		9.76134	72.27002			14.07	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	10.46750	10.46750		10.51450	10.51450			13.18	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.60510	10.60510		10.65340	10.65340			13.08	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.73670	10.73670		10.78520	10.78520			13.30	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.38400	2.38400		2.38610	2.38610			19.96	0.00	0.00	0	3,646.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.27450	2.27450		2.27530	2.27530			20.62	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.18290	2.18290		2.18380	2.18380			21.57	0.00	0.00	0	0.00
Total for Derivatives :												3,381,772,015.01	177,084	9 813 038.00
Grand Total:												3,381,772,015.01	177,084	9 813 038.00