



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/01/2019

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 10/01/2019	Any day expiry	13.91760	13.91760		13.87090	13.87090		19.23	0.00	0.00	0	125.00	
\$ / R	On 15/01/2019	Any day expiry	13.92420	13.92420		13.87860	13.87860		17.17	0.00	0.00	0	174.00	
\$ / R	On 15/01/2019	Any day expiry	13.86	Put	105.32910	0.10533	135.92030	0.13592	105.329	17.59	0.42	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.00	Call	99.31090	0.09931	94.85620	0.09486	99.311	17.35	0.42	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.29	Put	394.69100	0.39469	441.46880	0.44147	394.691	18.39	0.84	0.00	0	218.00
\$ / R	On 15/01/2019	Any day expiry	14.36	Call	20.72870	0.02073	22.15040	0.02215	20.729	18.64	0.12	0.00	0	218.00
\$ / R	On 16/01/2019	Any day expiry	13.92580	13.92580		13.88010	13.88010		17.43	0.00	167,850.00	12	20.00	
\$ / R	On 17/01/2019	Any day expiry	13.92750	13.92750		13.88170	13.88170		17.61	0.00	0.00	0	0.00	
\$ / R	On 18/01/2019	Any day expiry	13.92910	13.92910		13.88320	13.88320		17.77	0.00	0.00	0	0.00	
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	0.73820	0.00074	1.46530	0.00147	0.738	22.28	0.00	0.00	0	263.00
\$ / R	On 18/01/2019	Any day expiry	13.80	Put	107.71330	0.10771	0.00000	0.00000	107.713	17.94	0.37	129,921,583.00	25,000	25,000.00
\$ / R	On 21/01/2019	Any day expiry	13.93390	13.93390		13.88800	13.88800		17.12	0.00	0.00	0	1,901.00	
\$ / R	On 25/01/2019	Any day expiry	13.94030	13.94030		13.89420	13.89420		17.60	0.00	0.00	0	51.00	
\$ / R	On 30/01/2019	Any day expiry	13.94840	13.94840		13.90210	13.90210		17.47	0.00	0.00	0	1,018.00	
\$ / R	On 31/01/2019	Any day expiry	13.95000	13.95000		13.90370	13.90370		17.53	0.00	0.00	0	2,002.00	
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	14.98060	0.01498	18.23240	0.01823	14.981	17.87	0.06	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/01/2019	Any day expiry	13.80	Put	172.78610	0.17279	199.30120	0.19930	172.786	17.30	0.39	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Call	152.39570	0.15240	144.67210	0.14467	152.396	18.33	0.36	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	402.39570	0.40240	440.97210	0.44097	402.396	18.33	0.64	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	438.05550	0.43806	477.59490	0.47759	438.056	18.49	0.67	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	106.25270	0.10625	101.59150	0.10159	106.253	18.91	0.27	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.55	Call	74.80180	0.07480	72.11320	0.07211	74.802	19.45	0.20	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	20.40770	0.02041	20.26410	0.02026	20.408	20.99	0.06	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	9.40580	0.00941	9.61640	0.00962	9.406	21.92	0.03	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			13.97100	13.97100	13.92430	13.92430		17.50	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			13.97440	13.97440	13.92760	13.92760		17.57	0.00	0.00	0	6.00
\$ / R	On 25/02/2019	Any day expiry			13.99150	13.99150	13.94430	13.94430		17.49	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			13.99660	13.99660	13.94940	13.94940		17.58	0.00	56,172.00	4	6,102.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	45.29490	0.04529	54.06930	0.05407	45.295	16.34	0.11	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	225.96600	0.22597	249.32700	0.24933	225.966	17.18	0.36	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	490.12850	0.49013	525.37030	0.52537	490.128	18.07	0.57	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	269.61480	0.26961	258.49670	0.25850	269.615	18.19	0.41	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	523.01480	0.52301	559.09670	0.55910	523.015	18.19	0.59	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	192.28840	0.19229	184.98420	0.18498	192.288	18.86	0.31	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	143.36810	0.14337	138.27560	0.13828	143.368	19.42	0.25	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	73.00160	0.07300	70.87690	0.07088	73.002	20.63	0.14	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	44.77170	0.04477	43.52570	0.04353	44.772	21.34	0.09	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			14.00350	14.00350	13.95610	13.95610		17.49	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			14.00520	14.00520	13.95770	13.95770		17.52	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			14.01540	14.01540	13.96780	13.96780		17.61	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	364.55930	0.36456	393.15330	0.39315	364.559	17.46	0.46	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	112.63190	0.11263	109.31650	0.10932	112.632	20.10	0.18	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.02780	14.02780	13.98040	13.98040		17.62	0.00	559,021,857.80	39,851	515,329.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.37330	0.00037	0.43060	0.00043	0.373	23.01	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	7.23250	0.00723	7.69320	0.00769	7.233	19.58	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	22.74130	0.02274	25.20970	0.02521	22.741	16.94	0.05	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	24.23500	0.02424	26.91030	0.02691	24.235	16.80	0.05	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	44.64350	0.04464	51.55100	0.05155	44.644	16.37	0.09	0.00	0	8,132.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	56.87160	0.05687	65.03660	0.06504	56.872	16.43	0.11	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	59.60040	0.05960	68.03260	0.06803	59.600	16.44	0.12	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	71.53600	0.07154	81.07510	0.08108	71.536	16.48	0.14	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	79.86650	0.07987	90.13050	0.09013	79.866	16.51	0.15	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	92.72540	0.09273	104.04770	0.10405	92.725	16.55	0.17	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	98.68230	0.09868	110.47320	0.11047	98.682	16.56	0.18	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	120.57560	0.12058	133.97760	0.13398	120.576	16.62	0.20	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	140.45760	0.14046	155.73400	0.15573	140.458	16.66	0.23	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	148.62630	0.14863	164.82270	0.16482	148.626	16.69	0.24	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	179.32670	0.17933	197.61450	0.19761	179.327	16.82	0.27	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	192.68270	0.19268	211.81970	0.21182	192.683	16.88	0.29	40,558,896.00	10,000	12,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	210.25740	0.21026	230.45960	0.23046	210.257	16.94	0.31	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	228.81400	0.22881	250.08620	0.25009	228.814	17.01	0.32	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	236.51620	0.23652	258.21510	0.25822	236.516	17.04	0.33	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	260.56880	0.26057	283.54710	0.28355	260.569	17.12	0.35	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	268.90410	0.26890	292.30880	0.29231	268.904	17.15	0.36	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	277.39840	0.27740	301.22600	0.30123	277.398	17.17	0.37	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	290.43870	0.29044	314.89940	0.31490	290.439	17.21	0.38	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	308.37880	0.30838	333.67860	0.33368	308.379	17.27	0.40	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	322.24750	0.32225	348.17090	0.34817	322.248	17.31	0.41	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	336.47260	0.33647	363.01470	0.36301	336.473	17.35	0.42	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	341.29340	0.34129	368.03890	0.36804	341.293	17.36	0.42	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	360.96220	0.36096	388.52200	0.38852	360.962	17.42	0.44	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	464.22110	0.46422	445.38080	0.44538	464.221	17.49	0.54	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	440.63520	0.44064	422.77490	0.42277	440.635	17.55	0.53	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	412.83520	0.41284	442.37490	0.44237	412.835	17.55	0.47	0.00	0	35,606.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	434.64630	0.43465	465.74920	0.46575	434.646	17.61	0.49	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	358.58730	0.35859	345.30430	0.34530	358.587	17.95	0.45	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	340.53130	0.34053	328.05880	0.32806	340.531	18.06	0.44	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	582.29590	0.58230	617.69590	0.61770	582.296	18.13	0.57	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	595.50190	0.59550	631.20970	0.63121	595.502	18.17	0.58	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	323.30190	0.32330	311.60970	0.31161	323.302	18.17	0.42	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	629.07700	0.62908	665.53240	0.66553	629.077	18.28	0.60	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	691.44450	0.69144	729.16020	0.72916	691.444	18.48	0.63	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	698.52190	0.69852	736.37250	0.73637	698.522	18.50	0.63	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	273.42820	0.27343	264.01240	0.26401	273.428	18.52	0.37	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	267.72620	0.26773	258.57150	0.25857	267.726	18.56	0.36	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	262.13910	0.26214	253.23810	0.25324	262.139	18.61	0.36	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	734.33910	0.73434	772.83810	0.77284	734.339	18.61	0.64	90,745,470.90	10,000	5,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	756.16220	0.75616	795.03690	0.79504	756.162	18.67	0.65	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	778.22870	0.77823	817.46790	0.81747	778.229	18.74	0.66	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	845.83490	0.84583	886.09740	0.88610	845.835	18.94	0.69	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	915.42180	0.91542	956.55890	0.95656	915.422	19.13	0.71	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	190.62650	0.19063	184.86800	0.18487	190.627	19.26	0.28	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	970.80350	0.97080	1,012.52560	1.01253	970.804	19.29	0.73	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	978.79970	0.97880	1,020.60350	1.02060	978.800	19.31	0.73	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	986.81890	0.98682	1,028.70150	1.02870	986.819	19.33	0.73	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	994.85900	0.99486	1,036.81940	1.03682	994.859	19.35	0.73	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	153.97650	0.15398	149.66520	0.14967	153.976	19.70	0.23	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,159.74310	1.15974	1,203.08060	1.20308	1,159.743	19.79	0.78	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,210.60150	1.21060	1,254.28830	1.25429	1,210.601	19.92	0.79	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,227.68330	1.22768	1,271.48160	1.27148	1,227.683	19.96	0.79	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,236.24870	1.23625	1,280.10090	1.28010	1,236.249	19.98	0.80	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	128.46260	0.12846	125.12500	0.12512	128.463	20.07	0.20	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,287.96060	1.28796	1,332.12320	1.33212	1,287.961	20.11	0.81	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,296.63160	1.29663	1,340.84330	1.34084	1,296.632	20.14	0.81	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	121.81530	0.12182	118.72490	0.11872	121.815	20.18	0.19	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	117.99940	0.11800	115.04840	0.11505	117.999	20.24	0.18	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,401.76680	1.40177	1,446.52330	1.44652	1,401.767	20.40	0.83	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	100.69540	0.10070	98.36700	0.09837	100.695	20.57	0.16	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	95.53120	0.09553	93.15480	0.09315	95.531	20.68	0.15	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	94.48210	0.09448	92.14640	0.09215	94.482	20.70	0.15	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	90.40080	0.09040	88.22260	0.08822	90.401	20.77	0.14	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	88.42900	0.08843	86.32500	0.08633	88.429	20.81	0.14	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	86.49940	0.08650	84.46890	0.08447	86.499	20.84	0.14	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	75.78890	0.07579	74.15770	0.07416	75.789	21.06	0.12	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	64.28580	0.06429	63.06740	0.06307	64.286	21.34	0.11	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	62.89550	0.06290	61.72330	0.06172	62.896	21.37	0.10	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	58.90530	0.05891	57.87030	0.05787	58.905	21.48	0.10	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	52.25970	0.05226	51.44590	0.05145	52.260	21.68	0.09	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	45.40590	0.04541	44.80740	0.04481	45.406	21.92	0.08	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	43.02760	0.04303	42.50140	0.04250	43.028	22.01	0.07	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	37.84190	0.03784	37.46690	0.03747	37.842	22.23	0.07	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	34.75690	0.03476	34.46720	0.03447	34.757	22.37	0.06	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	28.16340	0.02816	28.04060	0.02804	28.163	22.74	0.05	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	27.58220	0.02758	27.47320	0.02747	27.582	22.77	0.05	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	18.38020	0.01838	18.02850	0.01803	18.380	23.28	0.03	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	18.13290	0.01813	17.78190	0.01778	18.133	23.28	0.03	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	16.94270	0.01694	16.59480	0.01659	16.943	23.31	0.03	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	15.61220	0.01561	15.26910	0.01527	15.612	23.34	0.03	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	15.40040	0.01540	15.05810	0.01506	15.400	23.34	0.03	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	15.19120	0.01519	14.84980	0.01485	15.191	23.35	0.03	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	12.70710	0.01271	12.37740	0.01238	12.707	23.41	0.02	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	11.53530	0.01154	11.21240	0.01121	11.535	23.44	0.02	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	8.73020	0.00873	8.43020	0.00843	8.730	23.53	0.02	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	4.29580	0.00430	4.06310	0.00406	4.296	23.77	0.01	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	2.34500	0.00235	2.17460	0.00217	2.345	23.89	0.01	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.04370	14.04370	13.99660	13.99660		17.65	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	371.37710	0.37138	398.27970	0.39828	371.377	17.42	0.43	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	432.99170	0.43299	462.18680	0.46219	432.992	17.58	0.47	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.04720	14.04720	14.00020	14.00020		17.68	0.00	0.00	0	5,111.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	87.78920	0.08779	97.83760	0.09784	87.789	16.59	0.15	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	554.66390	0.55466	588.16960	0.58817	554.664	17.99	0.53	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	586.13460	0.58613	620.41720	0.62042	586.135	18.09	0.55	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	256.23490	0.25623	248.93230	0.24893	256.235	18.95	0.33	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	123.55210	0.12355	121.06220	0.12106	123.552	20.56	0.18	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	86.75960	0.08676	85.42430	0.08542	86.760	21.21	0.13	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.05430	14.05430	14.00740	14.00740		17.63	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.05960	14.05960	14.01280	14.01280		17.68	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	334.14100	0.33414	358.54740	0.35855	334.141	17.31	0.38	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	373.39030	0.37339	361.97540	0.36198	373.390	18.27	0.43	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.07730	14.07730	14.11850	14.11850		17.75	0.00	3,671,011.00	260	260.00
\$ / R	On 26/04/2019	Any day expiry			14.09690	14.09690	14.04870	14.04870		17.81	0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry			14.10400	14.10400	14.05550	14.05550		17.78	0.00	5,648,520.00	400	1,180.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	127.73820	0.12774	138.82040	0.13882	127.738	16.58	0.18	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	880.29680	0.88030	851.43930	0.85144	880.297	16.94	0.70	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	610.89000	0.61089	643.58710	0.64359	610.890	17.96	0.51	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	641.42710	0.64143	674.86870	0.67487	641.427	18.06	0.52	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	312.79010	0.31279	305.02250	0.30502	312.790	19.14	0.33	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	173.23950	0.17324	169.96950	0.16997	173.240	20.60	0.20	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	131.78160	0.13178	129.78300	0.12978	131.782	21.16	0.16	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.15920	14.15920	14.10790	14.10790		17.93	0.00	5,671,000.00	400	475.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	163.81990	0.16382	176.05040	0.17605	163.820	16.64	0.19	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	657.97540	0.65798	690.36250	0.69036	657.975	18.01	0.49	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	687.84690	0.68785	720.96560	0.72097	687.847	18.09	0.50	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	359.90190	0.35990	350.80980	0.35081	359.902	19.38	0.34	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	216.42770	0.21643	211.63570	0.21164	216.428	20.71	0.22	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	170.49420	0.17049	167.20580	0.16721	170.494	21.23	0.18	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.16450	14.16450	14.11300	14.11300		17.89	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.16630	14.16630	14.11460	14.11460		17.98	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.18410	14.18410	14.13150	14.13150		18.02	0.00	32,212,091.10	2,271	112,532.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	6.02220	0.00602	5.93120	0.00593	6.022	18.96	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	62.64290	0.06264	66.91340	0.06691	62.643	16.64	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	125.72200	0.12572	134.44310	0.13444	125.722	16.55	0.15	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	174.47860	0.17448	186.92010	0.18692	174.479	16.66	0.19	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	179.36770	0.17937	192.06720	0.19207	179.368	16.68	0.20	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	245.53710	0.24554	261.46110	0.26146	245.537	16.84	0.25	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	248.60240	0.24860	264.66700	0.26467	248.602	16.85	0.25	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	479.18620	0.47919	505.51520	0.50552	479.186	17.49	0.39	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	503.81940	0.50382	530.95510	0.53096	503.819	17.56	0.40	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	759.16040	0.75916	735.27680	0.73528	759.160	17.71	0.57	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	565.61620	0.56562	594.64700	0.59465	565.616	17.74	0.43	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	603.37450	0.60337	633.48610	0.63349	603.374	17.84	0.45	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	676.72720	0.67673	709.11000	0.70911	676.727	18.02	0.48	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	706.36880	0.70637	739.45980	0.73946	706.369	18.10	0.49	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	575.59750	0.57560	558.39740	0.55840	575.598	18.37	0.47	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	520.35560	0.52036	505.17850	0.50518	520.356	18.63	0.43	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	950.08510	0.95009	988.10840	0.98811	950.085	18.71	0.58	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	963.76010	0.96376	1,002.01860	1.00202	963.760	18.74	0.58	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	447.18120	0.44718	434.74760	0.43475	447.181	19.02	0.39	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	375.95460	0.37595	366.33610	0.36634	375.955	19.50	0.34	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	328.82690	0.32883	320.88050	0.32088	328.827	19.89	0.30	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	295.09140	0.29509	288.33780	0.28834	295.091	20.20	0.27	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	274.53470	0.27453	267.90880	0.26791	274.535	20.41	0.26	0.00	0	5,035.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	271.08060	0.27108	264.56400	0.26456	271.081	20.43	0.25	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	245.03050	0.24503	239.35650	0.23936	245.030	20.66	0.23	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	231.55560	0.23156	226.31160	0.22631	231.556	20.78	0.22	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	227.24330	0.22724	222.13460	0.22213	227.243	20.82	0.22	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	216.15380	0.21615	211.39840	0.21140	216.154	20.93	0.21	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	204.37070	0.20437	199.98830	0.19999	204.371	21.06	0.20	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	79.35950	0.07936	79.19190	0.07919	79.359	24.42	0.08	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.19480	14.19480	14.14170	14.14170		18.01	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	1,017.80180	1.01780	1,056.78860	1.05679	1,017.802	18.83	0.59	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	113.76630	0.11377	112.87840	0.11288	113.766	22.69	0.12	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.20900	14.20900	14.15520	14.15520		18.03	0.00	5,690,960.00	400	105.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	193.98510	0.19399	207.06320	0.20706	193.985	16.70	0.20	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	694.26410	0.69426	726.52080	0.72652	694.264	18.03	0.47	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	723.66050	0.72366	756.61640	0.75662	723.661	18.10	0.48	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	395.26620	0.39527	385.18270	0.38518	395.266	19.56	0.34	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	249.45200	0.24945	243.84650	0.24385	249.452	20.78	0.23	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	202.03370	0.20203	197.83700	0.19784	202.034	21.27	0.19	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.21440	14.21440	14.16030	14.16030		18.00	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.21790	14.21790	14.16370	14.16370		18.09	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	338.52670	0.33853	357.35200	0.35735	338.527	17.02	0.30	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	197.16230	0.19716	192.74000	0.19274	197.162	21.39	0.18	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.26910	14.26910	14.21320	14.21320		18.16	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	223.86900	0.22387	237.39650	0.23740	223.869	16.69	0.21	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	730.29950	0.73030	762.40770	0.76241	730.299	18.02	0.46	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	759.26920	0.75927	792.08680	0.79209	759.269	18.09	0.47	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	437.94310	0.43794	426.85420	0.42685	437.943	19.74	0.34	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	290.37920	0.29038	282.91760	0.28292	290.379	20.90	0.24	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	241.35660	0.24136	235.72470	0.23572	241.357	21.36	0.20	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.27090	14.27090	14.21500	14.21500		18.17	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.29300	14.29300	14.23650	14.23650		18.15	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	910.93840	0.91094	946.32200	0.94632	910.938	18.41	0.51	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	284.95970	0.28496	278.27250	0.27827	284.960	21.11	0.23	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.32430	14.32430	14.26700	14.26700		18.16	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	248.11870	0.24812	262.51930	0.26252	248.119	16.66	0.21	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	759.20520	0.75921	790.31260	0.79031	759.205	18.01	0.45	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	787.99360	0.78799	819.77780	0.81978	787.994	18.08	0.46	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	468.38050	0.46838	456.57720	0.45658	468.381	19.94	0.34	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	320.84710	0.32085	313.27210	0.31327	320.847	21.03	0.24	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	270.99250	0.27099	264.65530	0.26466	270.993	21.50	0.21	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.32980	14.32980	14.27230	14.27230		18.19	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.33350	14.33350	14.27590	14.27590		18.20	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.33530	14.33530	14.27770	14.27770		18.21	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	122.25450	0.12225	119.12530	0.11913	122.255	24.86	0.10	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.35560	14.35560	14.29740	14.29740		18.19	0.00	0.00	0	14,250.00

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 16/09/2019	Foreign Exchange Future	10.75	Put	10.40180	0.01040	9.99670	0.01000	10.402	16.46	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	131.20820	0.13121	140.63600	0.14064	131.208	15.81	0.13	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	338.50540	0.33851	356.08040	0.35608	338.505	16.84	0.26	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	615.89440	0.61589	643.61220	0.64361	615.894	17.54	0.39	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	646.84210	0.64684	675.35830	0.67536	646.842	17.63	0.40	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	711.00840	0.71101	741.10080	0.74110	711.008	17.81	0.42	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	778.12270	0.77812	809.74780	0.80975	778.123	17.98	0.44	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	848.07570	0.84808	881.09480	0.88109	848.076	18.16	0.47	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,562.53350	1.56253	1,606.66580	1.60667	1,562.534	19.65	0.63	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,701.24690	1.70125	1,746.79240	1.74679	1,701.247	19.92	0.66	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	433.39620	0.43340	422.31670	0.42232	433.396	20.36	0.31	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	240.89040	0.24089	236.42370	0.23642	240.890	22.08	0.18	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	211.76560	0.21177	208.24440	0.20824	211.766	22.86	0.16	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	199.03030	0.19903	195.91440	0.19591	199.030	23.25	0.15	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	194.51980	0.19452	191.54570	0.19155	194.520	23.41	0.15	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	176.26450	0.17626	173.86120	0.17386	176.265	24.08	0.13	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	168.25840	0.16826	166.10060	0.16610	168.258	24.42	0.13	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	161.69400	0.16169	158.39050	0.15839	161.694	24.73	0.12	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	112.75510	0.11276	109.81490	0.10981	112.755	24.76	0.09	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.38140	14.38140	14.32250	14.32250		18.25	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	271.28800	0.27129	285.73390	0.28573	271.288	16.65	0.22	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	783.80070	0.78380	815.63330	0.81563	783.801	17.96	0.44	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	812.45720	0.81246	844.88300	0.84488	812.457	18.03	0.45	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	501.96090	0.50196	489.22260	0.48922	501.961	20.05	0.34	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	353.47260	0.35347	344.79830	0.34480	353.473	21.10	0.25	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	300.68680	0.30069	293.83020	0.29383	300.687	21.58	0.22	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.38500	14.38500	14.32610	14.32610		18.26	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.43810	14.43810	14.38180	14.38180		18.31	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	294.10010	0.29410	308.13350	0.30813	294.100	16.67	0.22	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	808.15570	0.80816	837.43520	0.83744	808.156	17.95	0.43	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	836.66060	0.83666	866.48950	0.86649	836.661	18.02	0.44	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	528.68090	0.52868	516.30950	0.51631	528.681	20.24	0.33	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	381.38330	0.38138	372.63560	0.37264	381.383	21.24	0.25	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	329.31290	0.32931	321.94670	0.32195	329.313	21.71	0.22	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.49090	14.49090	14.43870	14.43870		18.36	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	311.68180	0.31168	326.94020	0.32694	311.682	16.64	0.22	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	828.56220	0.82856	855.25720	0.85526	828.562	17.93	0.42	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	856.91260	0.85691	884.09900	0.88410	856.913	18.00	0.43	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	554.53720	0.55454	543.09720	0.54310	554.537	20.35	0.33	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	408.29970	0.40830	400.17910	0.40018	408.300	21.34	0.26	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	356.66630	0.35667	349.71570	0.34972	356.666	21.80	0.23	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.49640	14.49640	14.44460	14.44460		18.34	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.50010	14.50010	14.44850	14.44850		18.35	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.51650	14.51650	14.46620	14.46620		18.40	0.00	4,645,280.00	320	9,900.00

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	11.89	Put	62.02610	0.06203		67.65040	0.06765	62.026	14.44	0.07	0.00	0	1,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	565.68510	0.56569		585.45880	0.58546	565.685	17.23	0.33	0.00	0	1,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	765.84660	0.76585		790.14560	0.79015	765.847	17.73	0.39	0.00	0	1,351.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	435.52440	0.43552		427.37420	0.42737	435.524	21.26	0.27	0.00	0	1,351.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	364.57900	0.36458		357.93620	0.35794	364.579	21.88	0.23	0.00	0	1,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	157.79720	0.15780		153.97870	0.15398	157.797	24.37	0.11	0.00	0	2,000.00	
\$ / R	On 31/12/2019	Any day expiry			14.54930	14.54930		14.50150	14.50150		18.38	0.00	0.00	0	0.00	
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	328.60750	0.32861		342.50040	0.34250	328.608	16.57	0.22	0.00	0	500.00	
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	848.16850	0.84817		872.19510	0.87220	848.169	17.89	0.41	0.00	0	250.00	
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	876.32630	0.87633		900.79240	0.90079	876.326	17.96	0.42	0.00	0	250.00	
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	580.00210	0.58000		569.66750	0.56967	580.002	20.44	0.33	0.00	0	500.00	
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	437.20190	0.43720		429.70980	0.42971	437.202	21.42	0.26	0.00	0	250.00	
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	386.07510	0.38608		380.41030	0.38041	386.075	21.87	0.23	0.00	0	250.00	
\$ / R	On 02/01/2020	Any day expiry			14.55290	14.55290		14.50540	14.50540		18.38	0.00	0.00	0	55.00	
\$ / R	On 31/01/2020	Any day expiry			14.60890	14.60890		14.56730	14.56730		18.49	0.00	0.00	0	55.00	
\$ / R	On 02/03/2020	Any day expiry			14.67000	14.67000		14.63530	14.63530		18.58	0.00	0.00	0	55.00	
\$ / R	On 16/03/2020	Foreign Exchange Future			14.69760	14.69760		14.66590	14.66590		18.65	0.00	44,092.80	3	4,566.00	
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	94.37100	0.09437		101.66180	0.10166	94.371	14.74	0.08	0.00	0	1,000.00	
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	792.26410	0.79226		808.99770	0.80900	792.264	17.70	0.37	0.00	0	1,000.00	
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	483.69280	0.48369		480.53480	0.48053	483.693	22.13	0.26	0.00	0	1,000.00	
\$ / R	On 02/04/2020	Any day expiry			14.73110	14.73110		14.70320	14.70320		18.73	0.00	0.00	0	55.00	
\$ / R	On 29/04/2020	Any day expiry			14.78440	14.78440		14.76240	14.76240		18.80	0.00	0.00	0	55.00	
\$ / R	On 02/06/2020	Any day expiry			14.85140	14.85140		14.83690	14.83690		18.87	0.00	0.00	0	1,055.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			14.87110	14.87110		14.85880	14.85880		18.88	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			14.96180	14.96180		14.95960	14.95960		18.98	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			15.05640	15.05640		15.06470	15.06470		19.07	0.00	0.00	0	0.00	
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.02780	14.02780		13.98040	13.98040		17.62	0.00	140,278.00	10	422.00	
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.18410	14.18410		14.13150	14.13150		18.02	0.00	0.00	0	0.00	
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.35560	14.35560		14.29740	14.29740		18.19	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.51650	14.51650		14.46620	14.46620		18.40	0.00	0.00	0	0.00	
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.69760	14.69760		14.66590	14.66590		18.65	0.00	0.00	0	0.00	
£ / R	On 21/01/2019	Any day expiry			17.75520	17.75520		17.75670	17.75670		15.93	0.00	0.00	0	4,112.00	
£ / R	On 31/01/2019	Any day expiry			17.78400	17.78400		17.78540	17.78540		16.56	0.00	0.00	0	27.00	
£ / R	On 28/02/2019	Any day expiry			17.86900	17.86900		17.86940	17.86940		16.74	0.00	0.00	0	47.00	
£ / R	On 18/03/2019	Foreign Exchange Future			17.92470	17.92470		17.92500	17.92500		16.69	0.00	71,698.80	4	397,071.00	
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	561.66290	0.56166		569.74800	0.56975	561.663	16.79	0.51	0.00	0	500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	188.58630	0.18859		195.27450	0.19527	188.586	17.89	0.24	0.00	0	2,500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,421.57290	1.42157		1,427.27300	1.42727	1,421.573	18.13	0.80	0.00	0	1,000.00	
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	67.62540	0.06763		70.90480	0.07090	67.625	19.02	0.10	0.00	0	500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	55.49180	0.05549		58.08860	0.05809	55.492	19.18	0.08	0.00	0	1,500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	13.53920	0.01354		13.74420	0.01374	13.539	20.29	0.02	0.00	0	500.00	
£ / R	On 29/03/2019	Any day expiry			17.95930	17.95930		17.96030	17.96030		16.78	0.00	0.00	0	80.00	

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 15/04/2019	Any day expiry		18.01290	18.01290		18.11350	18.11350		16.77	0.00	778,880.50	43	43.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.20140	18.20140		18.19520	18.19520		16.90	0.00	0.00	0	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future		18.50280	18.50280		18.48790	18.48790		16.97	0.00	0.00	0	16,675.00
£ / R	On 13/12/2019	Foreign Exchange Future		18.78470	18.78470		18.77940	18.77940		17.07	0.00	0.00	0	247.00
£ / R	On 16/03/2020	Foreign Exchange Future		19.09680	19.09680		19.11210	19.11210		17.75	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.12955	0.12955		0.12980	0.12980		23.43	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13196	0.13196		0.13216	0.13216		23.05	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future		0.13461	0.13461		0.13476	0.13476		22.66	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future		0.13713	0.13713		0.13735	0.13735		22.50	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future		0.14004	0.14004		0.14042	0.14042		22.46	0.00	0.00	0	0.00
€ / R	On 21/01/2019	Any day expiry		15.95380	15.95380		15.94250	15.94250		15.18	0.00	0.00	0	4,830.00
€ / R	On 28/02/2019	Any day expiry		16.07710	16.07710		16.06490	16.06490		16.05	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future		16.13780	16.13780		16.12560	16.12560		16.09	0.00	16,137.80	1	123,664.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	516.19250	0.51619	514.70440	0.51470	516.193	15.93	0.56	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry		16.12750	16.12750		16.11530	16.11530		16.13	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry		16.23470	16.23470		16.28950	16.28950		16.27	0.00	65,158.00	4	4.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.44130	16.44130		16.42310	16.42310		16.60	0.00	2,466,195.00	150	24,300.00
€ / R	On 14/08/2019	Any day expiry		16.65780	16.65780		16.63540	16.63540		16.79	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,081.57070	1.08157	1,097.21870	1.09722	1,081.571	17.25	0.54	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	221.39110	0.22139	220.72310	0.22072	221.391	20.56	0.17	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		16.77580	16.77580		16.75020	16.75020		16.90	0.00	0.00	0	10,175.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	435.11510	0.43512	431.36890	0.43137	435.115	19.15	0.28	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future		17.09220	17.09220		17.07360	17.07360		17.09	0.00	0.00	0	277.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	72.79940	0.07280	73.12690	0.07313	72.799	15.53	0.06	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	618.72100	0.61872	624.76360	0.62476	618.721	16.00	0.33	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	364.94060	0.36494	366.25610	0.36626	364.941	21.07	0.21	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future		17.39930	17.39930		17.39900	17.39900		17.38	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.91000	96.91000		96.85000	96.85000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future		613.44600	613.44600		614.47500	614.47500			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future		624.15000	624.15000		625.19900	625.19900			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future		636.31600	636.31600		637.38600	637.38600			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future		708.71400	708.71400		710.75400	710.75400			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future		721.08100	721.08100		723.15800	723.15800			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future		735.13600	735.13600		737.25400	737.25400			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future		642.43800	642.43800		644.82000	644.82000			0.00	0.00	0	905.00
ALBI	On 02/05/2019	Index Future		653.64800	653.64800		656.07300	656.07300			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future		666.38900	666.38900		668.86100	668.86100			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
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.02850		10.02850		9.98980	9.98980		13.65	0.00	10,028.50	1	7,365.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.15370		10.15370		10.11080	10.11080		13.84	0.00	203,074.00	20	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.29130		10.29130		10.24370	10.24370		13.90	0.00	0.00	0	650.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.42130		10.42130		10.37830	10.37830		13.92	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	363.13030		0.36313		348.30550	0.34831	363.130	14.81	0.38	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.56700		10.56700		10.53550	10.53550		14.54	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.57540		10.57540		10.49830	10.49830		14.62	0.00	19,564,490.00	1,850	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.71230		10.71230		10.63140	10.63140		14.82	0.00	0.00	0	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.86040		10.86040		10.77410	10.77410		14.98	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.87530		10.87530		10.78830	10.78830		15.02	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.01390		11.01390		10.93100	10.93100		15.46	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			58.48000		58.48000		105.52000	105.52000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.38430		14.38430		14.36840	14.36840		16.45	0.00	0.00	0	1,043.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.67040		14.67040		14.64940	14.64940		17.16	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.98430		14.98430		14.95680	14.95680		17.87	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.28090		15.28090		15.26210	15.26210		18.32	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.56570		15.56570		15.56050	15.56050		18.57	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.04520		2.04520		2.04030	2.04030		15.52	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.06760		2.06760		2.06180	2.06180		16.02	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.17610		2.17610		2.17420	2.17420		15.68	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.21810		2.21810		2.21500	2.21500		15.90	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.26360		2.26360		2.25970	2.25970		15.74	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.30290		2.30290		2.30000	2.30000		15.93	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.43620		2.43620		2.44550	2.44550		17.09	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 07/02/2019	Bond Future			10.94954		78.24363		10.90013	78.53378			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future			11.04552		75.81813		10.99447	76.11348			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future			11.14437		77.29640		11.09148	77.59765			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 07/02/2019	Bond Future	11.18745		80.44164		11.13293	80.80688			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.28358		77.58508		11.22723	77.95688			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.38076		79.09810		11.32244	79.47727			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 07/02/2019	GOVI	635.94900		635.94900		638.32700	638.32700			0.00	0.00	0	451.00
GOVI	On 02/05/2019	GOVI	647.04600		647.04600		649.46700	649.46700			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	659.65800		659.65800		662.12700	662.12700			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.79350		1.79350		1.78790	1.78790		17.70	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.81720		1.81720		1.81110	1.81110		18.31	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	132.73056		132.73056		132.65189	132.65189			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	135.07745		135.07745		134.99760	134.99760			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	137.69599		137.69599		137.61476	137.61476			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 07/02/2019	Bond Future	100.72096		100.72096		100.71770	100.71770			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	101.42884		101.42884		101.42570	101.42570			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	103.43023		103.43023		103.42718	103.42718			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 07/02/2019	Bond Future	102.83965		102.83965		102.22093	102.22093			0.00	0.00	0	5,890.00
I2033	On 02/05/2019	Bond Future	103.51269		103.51269		102.88318	102.88318			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	105.55518		105.55518		104.91338	104.91338			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 07/02/2019	Bond Future	120.35971		120.35971		120.26522	120.26522			0.00	0.00	0	9,955.00
I2038	On 02/05/2019	Bond Future	122.48793		122.48793		122.39202	122.39202			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	124.85222		124.85222		124.75454	124.75454			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 07/02/2019	Bond Future	114.28671		114.28671		114.62529	114.62529			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future	114.62132		114.62132		114.96643	114.96643			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	116.88317		116.88317		117.23502	117.23502			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 07/02/2019	Bond Future	117.81051		117.81051		118.17380	118.17380			0.00	0.00	0	10,568.00
I2050	On 02/05/2019	Bond Future	119.89366		119.89366		120.26343	120.26343			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	120.44093		120.44093		120.81830	120.81830			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

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 07/02/2019	Index Future			253.91400		253.91400		254.02900	254.02900			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future			258.40300		258.40300		258.52000	258.52000			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future			263.50100		263.50100		263.62100	263.62100			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
KES / R	On 18/03/2019	Foreign Exchange Future			0.13610		0.13610		0.13560	0.13560			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13620		0.13620		0.13450	0.13450			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13610		0.13610		0.13460	0.13460			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13500		0.13500		0.13430	0.13430			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13360		0.13360		0.13380	0.13380			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.65090		1.65090		1.64380	1.64380		14.37	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.67550		1.67550		1.66740	1.66740		14.89	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.43870		9.43870		9.47070	9.47070		13.88	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.55840		9.55840		9.58700	9.58700		14.06	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.68870		9.68870		9.71450	9.71450		14.41	0.00	2,063,693.10	213	213.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.81170		9.81170		9.84150	9.84150		14.62	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.31350		10.31350		10.39770	10.39770		15.74	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.31790		1.31790		1.31890	1.31890			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32180		1.32180		1.32250	1.32250			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.27780		1.27780		1.28220	1.28220			0.00	6,389.00	5	400.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.28320		1.28320		1.28760	1.28760			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.28890		1.28890		1.29310	1.29310			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.29400		1.29400		1.29820	1.29820			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.29930		1.29930		1.30320	1.30320			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.15040		1.15040		1.15340	1.15340			0.00	0.00	0	25.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.15910		1.15910		1.16220	1.16220			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.16860		1.16860		1.17160	1.17160			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.17740		1.17740		1.18020	1.18020			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.18380		1.18380		1.18640	1.18640			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			8.83155		110.81484		8.78141	111.11196		6.94	0.00	185,171,597.64	1,671	87,950.00
R186	On 07/02/2019	Bond Future	8.30	Call	55.77000		0.05577		82.64000	0.08264	55.770	6.46	0.06	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	193.13000		0.19313		260.69000	0.26069	193.130	6.54	0.17	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	689.92000		0.68992		842.00000	0.84200	689.920	6.78	0.44	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.00	Put	468.05000		0.46805		391.54000	0.39154	468.050	6.94	0.32	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.10	Put	311.62000		0.31162		257.75000	0.25775	311.620	7.03	0.24	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
R186	On 07/02/2019	Bond Future	9.20	Call	2,352.27000	2.35227	2,613.02000	2.61302	2,352.270	7.12	0.83	0.00	0	3,000.00		
R186	On 07/02/2019	Bond Future	9.23	Call	2,499.07000	2.49907	2,764.13000	2.76413	2,499.070	7.14	0.85	0.00	0	3,000.00		
R186	On 07/02/2019	Bond Future	9.27	Call	2,699.20000	2.69920	2,969.32000	2.96932	2,699.200	7.18	0.87	0.00	0	1,170.00		
R186	On 07/02/2019	Bond Future	9.38	Call	3,268.48000	3.26848	3,549.15000	3.54915	3,268.480	7.32	0.92	0.00	0	6,000.00		
R186	On 07/02/2019	Bond Future	9.50	Put	47.04000	0.04704	37.85000	0.03785	47.040	7.46	0.05	0.00	0	5,000.00		
R186	On 07/02/2019	Bond Future	9.90	Put	5.17000	0.00517	4.16000	0.00416	5.170	7.94	0.01	0.00	0	1,000.00		
R186	On 07/02/2019	Bond Future	9.92	Put	4.60000	0.00460	3.70000	0.00370	4.600	7.96	0.01	0.00	0	1,170.00		
R186	On 02/05/2019	Bond Future	8.88317		112.74896		8.83077	113.05155	6.88	0.00	0.00	0	3,050.00			
R186	On 02/05/2019	Bond Future	8.50	Call	775.61000	0.77561	877.35000	0.87735	775.610	6.54	0.30	0.00	0	7,000.00		
R186	On 02/05/2019	Bond Future	8.62	Call	1,022.60000	1.02260	1,144.21000	1.14421	1,022.600	6.63	0.36	0.00	0	90.00		
R186	On 02/05/2019	Bond Future	8.65	Call	1,091.24000	1.09124	1,217.88000	1.21788	1,091.240	6.65	0.38	0.00	0	3,250.00		
R186	On 02/05/2019	Bond Future	8.70	Call	1,211.66000	1.21166	1,346.70000	1.34670	1,211.660	6.69	0.41	0.00	0	200.00		
R186	On 02/05/2019	Bond Future	8.80	Call	1,473.23000	1.47323	1,624.96000	1.62496	1,473.230	6.76	0.46	0.00	0	7,500.00		
R186	On 02/05/2019	Bond Future	9.00	Call	2,080.32000	2.08032	2,264.06000	2.26406	2,080.320	6.88	0.57	0.00	0	7,000.00		
R186	On 02/05/2019	Bond Future	9.20	Call	2,800.89000	2.80089	3,013.22000	3.01322	2,800.890	7.02	0.67	0.00	0	90.00		
R186	On 02/05/2019	Bond Future	9.25	Call	2,995.90000	2.99590	3,214.68000	3.21468	2,995.900	7.06	0.69	0.00	0	3,250.00		
R186	On 02/05/2019	Bond Future	9.30	Call	3,199.72000	3.19972	3,424.55000	3.42455	3,199.720	7.11	0.71	0.00	0	200.00		
R186	On 02/05/2019	Bond Future	9.75	Put	367.54000	0.36754	330.03000	0.33003	367.540	7.62	0.15	0.00	0	7,000.00		
R186	On 02/05/2019	Bond Future	9.96	Put	249.57000	0.24957	223.48000	0.22348	249.570	7.87	0.10	0.00	0	90.00		
R186	On 02/05/2019	Bond Future	10.02	Put	220.79000	0.22079	197.48000	0.19748	220.790	7.92	0.09	0.00	0	3,250.00		
R186	On 02/05/2019	Bond Future	10.07	Put	195.29000	0.19529	174.35000	0.17435	195.290	7.92	0.08	0.00	0	200.00		
R186	On 01/08/2019	Bond Future	8.93048		109.64555		8.87551	109.95417	6.98	0.00	0.00	0	0.00			
R186	On 01/08/2019	Bond Future	8.30	Call	790.28000	0.79028	876.73000	0.87673	790.280	6.38	0.26	0.00	0	6,000.00		
R186	On 01/08/2019	Bond Future	9.05	Call	2,642.99000	2.64299	2,823.52000	2.82352	2,642.990	7.02	0.56	0.00	0	6,000.00		
R186	On 01/08/2019	Bond Future	10.08	Put	589.86000	0.58986	545.31000	0.54531	589.860	8.14	0.16	0.00	0	6,000.00		
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 07/02/2019	Bond Future			299.62741	299.62741	299.62019	299.62019			0.00	0.00	0	2,355.00		
R197	On 02/05/2019	Bond Future			304.92498	304.92498	304.91827	304.91827			0.00	0.00	0	0.00		
R197	On 01/08/2019	Bond Future			303.38275	303.38275	303.37630	303.37630			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 07/02/2019	Bond Future			230.60275	230.60275	230.99594	230.99594			0.00	0.00	0	8,805.00		
R202	On 02/05/2019	Bond Future			234.68007	234.68007	235.08060	235.08060			0.00	0.00	0	0.00		
R202	On 01/08/2019	Bond Future			235.29579	235.29579	235.70445	235.70445			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 07/02/2019	Bond Future			8.05639	102.48637	8.00558	102.65794		3.07	0.00	170,537,319.68	1,664	62,388.00		
R2023	On 02/05/2019	Bond Future			8.08106	100.34562	8.02666	100.52036		3.23	0.00	0.00	0	0.00		
R2023	On 01/08/2019	Bond Future			8.09057	102.30196	8.03175	102.48026		3.33	0.00	0.00	0	0.00		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.32246		91.29631		9.27249	91.61507		9.63	0.00	3,925,741.33	43	56,752.00
R2030	On 07/02/2019	Bond Future	8.90	Call	144.52000		0.14452		198.76000	0.19876	144.520	8.91	0.13	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	581.42000		0.58142		719.30000	0.71930	581.420	9.25	0.36	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,111.19000		2.11119		2,371.23000	2.37123	2,111.190	9.75	0.76	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,503.72000		2.50372		2,778.53000	2.77853	2,503.720	9.85	0.81	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	25.13000		0.02513		20.67000	0.02067	25.130	10.72	0.02	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future			9.37937		92.88995		9.32766	93.21444		9.59	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	721.81000		0.72181		818.27000	0.81827	721.810	8.88	0.26	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,029.83000		2.02983		2,211.71000	2.21171	2,029.830	9.49	0.52	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	509.92000		0.50992		463.08000	0.46308	509.920	10.57	0.17	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.43634		90.69572		9.38263	91.02667		9.71	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 07/02/2019	Bond Future			9.53862		93.50669		9.48874	93.85176		10.49	0.00	0.00	0	42,475.00
R2032	On 02/05/2019	Bond Future			9.59549		90.98218		9.54399	91.33345		10.88	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.65069		92.75616		9.59739	93.11443		10.49	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 07/02/2019	Bond Future			9.68428		97.51270		9.63950	97.85706		11.20	0.00	0.00	0	74,489.00
R2035	On 02/05/2019	Bond Future			9.73913		94.71465		9.69299	95.06523		11.66	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			9.79337		96.56125		9.74571	96.91877		11.26	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 07/02/2019	Bond Future			9.74747		89.79242		9.69761	90.17887		12.32	0.00	650,905,252.58	7,249	64,737.00
R2037	On 02/05/2019	Bond Future			9.80457		91.35979		9.75323	91.75321		12.24	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			9.86272		88.88539		9.80971	89.28662		12.41	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 07/02/2019	Bond Future			9.82745		92.99841		9.77254	93.45584		12.73	0.00	0.00	0	31,965.00
R2040	On 02/05/2019	Bond Future			9.88450		94.62177		9.82799	95.08743		12.66	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,543.26000		1.54326		1,731.74000	1.73174	1,543.260	11.99	0.37	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,149.19000		4.14919		4,472.72000	4.47272	4,149.190	12.96	0.66	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.94276		91.96065		9.88445	92.43551		12.85	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 07/02/2019	Bond Future			9.84656		90.15762		9.79164	90.62355		13.35	0.00	2,344,098.12	26	37,882.00
R2044	On 02/05/2019	Bond Future			9.90130		91.73139		9.84483	92.20566		13.29	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			9.95713		89.13906		9.89891	89.62275		13.50	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 07/02/2019	Bond Future			9.82690		93.69669		9.77198	94.17618		13.14	0.00	13,679,716.74	146	107,583.00

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
R2048	On 02/05/2019	Bond Future			9.87651		90.89548		9.82010	91.38347		13.73	0.00	0.00	0	3.00
R2048	On 01/08/2019	Bond Future			9.92565		92.66760		9.86757	93.16529		13.31	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 07/02/2019	Bond Future			5.93325		101.71937		5.86848	101.77732		0.25	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future			5.36272		103.49475		5.27557	103.55392		0.23	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			3.88095		101.87028		3.74500	101.93075		0.16	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 07/02/2019	Bond Future			6.96959		102.06471		6.88532	102.22867		1.01	0.00	0.00	0	17,335.00
R208	On 02/05/2019	Bond Future			6.88010		100.44526		6.78480	100.61229		1.12	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.71440		102.40366		6.60387	102.57409		1.18	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 07/02/2019	Bond Future			9.62057		74.27534		9.57068	74.60315		12.58	0.00	35,503,612.52	478	117,717.00
R209	On 07/02/2019	Bond Future	9.04	Call	62.14000		0.06214		90.49000	0.09049	62.140	11.50	0.06	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	801.27000		0.80127		966.51000	0.96651	801.270	12.26	0.43	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	124.96000		0.12496		104.50000	0.10450	124.960	13.45	0.09	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.67005		72.42275		9.61878	72.75640		13.13	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,158.28000		1.15828		1,288.47000	1.28847	1,158.280	12.49	0.35	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,147.73000		3.14773		3,375.15000	3.37515	3,147.730	13.42	0.64	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	577.39000		0.57739		527.82000	0.52782	577.390	14.60	0.17	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	416.71000		0.41671		380.29000	0.38029	416.710	15.10	0.13	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.71792		73.83488		9.66513	74.17516		12.77	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 07/02/2019	Bond Future			186.30724		186.30724		186.30117	186.30117			0.00	0.00	0	2,448.00
R210	On 02/05/2019	Bond Future			187.04554		187.04554		187.03983	187.03983			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			190.73642		190.73642		190.73074	190.73074			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 07/02/2019	Bond Future			156.01338		156.01338		156.00994	156.00994			0.00	0.00	0	4,976.00

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
R212	On 02/05/2019	Bond Future	158.77187		158.77187		158.76866	158.76866			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future	161.83355		161.83355		161.83047	161.83047			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 07/02/2019	Bond Future	9.42322		85.95167		9.37332	86.26479		10.15	0.00	146,547,597.35	1,705	31,062.00
R213	On 02/05/2019	Bond Future	9.47499		83.90261		9.42350	84.22136		10.57	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.52534		85.53835		9.47205	85.86344		10.29	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 07/02/2019	Bond Future	9.80168		73.35780		9.74677	73.73302		13.49	0.00	42,254,092.80	576	29,292.00
R214	On 02/05/2019	Bond Future	9.85078		71.34245		9.79442	71.72431		14.09	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	9.89933		72.73335		9.84134	73.12282		13.67	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.34540		10.34540		10.32690	10.32690		15.00	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.48470		10.48470		10.46340	10.46340		15.24	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.46670		2.46670		2.50020	2.50020		21.31	0.00	0.00	0	19,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.38490		2.38490		2.41560	2.41560		21.42	0.00	0.00	0	0.00
Total for Derivatives :												2,154,309,836.06	104,780	7 904 392.00
Grand Total:												2,154,309,836.06	104,780	7 904 392.00