



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 31/01/2019

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	
<b>Derivatives</b>														
\$ / R	On 31/01/2019	Any day expiry	13.28270	13.28270		13.61680	13.61680		14.93	0.00	16,576,809.60	1,248	0.00	
\$ / R	On 13/02/2019	Any day expiry	13.30210	13.30210		13.63790	13.63790		13.27	0.00	0.00	0	70.00	
\$ / R	On 15/02/2019	Any day expiry	13.30510	13.30510		13.64110	13.64110		13.53	0.00	0.00	0	6.00	
\$ / R	On 15/02/2019	Any day expiry	13.76	Put	483.71970	0.48372	232.24600	0.23225	483.720	15.15	0.86	0.00	0	684.00
\$ / R	On 15/02/2019	Any day expiry	13.81	Call	23.68470	0.02368	97.25320	0.09725	23.685	15.33	0.12	0.00	0	684.00
\$ / R	On 15/02/2019	Any day expiry	13.87	Put	583.55920	0.58356	309.44930	0.30945	583.559	15.54	0.90	0.00	0	22,000.00
\$ / R	On 25/02/2019	Any day expiry	13.32040	13.32040		13.65710	13.65710		13.67	0.00	0.00	0	0.00	
\$ / R	On 26/02/2019	Any day expiry	13.32200	13.32200		13.65880	13.65880		13.76	0.00	0.00	0	0.00	
\$ / R	On 26/02/2019	Any day expiry	13.75	Put	498.32960	0.49833	265.71390	0.26571	498.330	15.38	0.77	0.00	0	25,000.00
\$ / R	On 28/02/2019	Any day expiry	13.32510	13.32510		13.66200	13.66200		14.05	0.00	2,798,481.00	210	5,759.00	
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	75.11890	0.07512	22.37900	0.02238	75.119	13.50	0.25	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	463.13620	0.46314	243.67790	0.24368	463.136	15.30	0.74	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	900.65310	0.90065	609.57260	0.60957	900.653	16.89	0.91	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	22.57630	0.02258	64.17970	0.06418	22.576	17.01	0.08	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	947.47630	0.94748	652.17970	0.65218	947.476	17.01	0.92	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	11.02760	0.01103	34.87650	0.03488	11.028	17.71	0.04	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 28/02/2019	Any day expiry	14.75	Call	6.03260	0.00603	20.47110	0.02047	6.033	18.33	0.02	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	1.73480	0.00173	5.97950	0.00598	1.735	19.92	0.01	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	0.78020	0.00078	2.52720	0.00253	0.780	21.02	0.00	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			13.33140	13.33140	13.66850	13.66850		14.03	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			13.33300	13.33300	13.67010	13.67010		14.09	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			13.34240	13.34240	13.67990	13.67990		14.16	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	678.28290	0.67828	430.91370	0.43091	678.283	16.04	0.79	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	6.46180	0.00646	18.78460	0.01878	6.462	18.93	0.02	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.35340	13.35340	13.69130	13.69130		14.25	0.00	3,567,587,817.80	267,167	548,534.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.06700	0.00007	0.00110	0.00000	0.067	21.07	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	2.31980	0.00232	1.27570	0.00128	2.320	15.57	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	22.84350	0.02284	8.84880	0.00885	22.843	13.73	0.08	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	25.84630	0.02585	10.25250	0.01025	25.846	13.65	0.09	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	64.18410	0.06418	27.58890	0.02759	64.184	13.44	0.18	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	88.03420	0.08803	37.62600	0.03763	88.034	13.59	0.23	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	93.45600	0.09346	39.95920	0.03996	93.456	13.62	0.24	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	117.42740	0.11743	50.52520	0.05053	117.427	13.74	0.28	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	134.32090	0.13432	59.56160	0.05956	134.321	13.81	0.31	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	160.50670	0.16051	74.11750	0.07412	160.507	13.91	0.35	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	172.64720	0.17265	81.07230	0.08107	172.647	13.96	0.37	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	217.11270	0.21711	107.55480	0.10755	217.113	14.10	0.43	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	257.08380	0.25708	132.57020	0.13257	257.084	14.22	0.48	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	273.35660	0.27336	142.86280	0.14286	273.357	14.28	0.49	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	333.30690	0.33331	180.83920	0.18084	333.307	14.58	0.55	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	358.83650	0.35884	197.62690	0.19763	358.837	14.70	0.57	0.00	0	22,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	391.92190	0.39192	219.90220	0.21990	391.922	14.85	0.60	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	426.24440	0.42624	243.60220	0.24360	426.244	15.00	0.62	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	440.30510	0.44031	253.47800	0.25348	440.305	15.06	0.63	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	483.56790	0.48357	284.45620	0.28446	483.568	15.24	0.66	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	498.33450	0.49833	295.22620	0.29523	498.334	15.30	0.67	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	513.26690	0.51327	306.77500	0.30677	513.267	15.36	0.68	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	535.96670	0.53597	324.50320	0.32450	535.967	15.45	0.69	334,674,323.97	35,962	0.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	566.77360	0.56677	348.87760	0.34888	566.774	15.57	0.71	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	590.26600	0.59027	367.69870	0.36770	590.266	15.66	0.72	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	614.07510	0.61408	386.96840	0.38697	614.075	15.75	0.73	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	622.07950	0.62208	393.48910	0.39349	622.079	15.78	0.74	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	654.42450	0.65442	420.04760	0.42005	654.424	15.90	0.75	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	98.95820	0.09896	195.58060	0.19558	98.958	16.05	0.23	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	90.81630	0.09082	180.90660	0.18091	90.816	16.20	0.21	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	737.41630	0.73742	489.60660	0.48961	737.416	16.20	0.79	161,676,872.30	15,312	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	771.18360	0.77118	518.61770	0.51862	771.184	16.30	0.80	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	63.58330	0.06358	131.99700	0.13200	63.583	16.72	0.16	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	58.15110	0.05815	121.93130	0.12193	58.151	16.85	0.15	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	981.71740	0.98172	704.95820	0.70496	981.717	16.93	0.86	0.00	0	7,028.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	999.78420	0.99978	721.32190	0.72132	999.784	16.98	0.87	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	53.18420	0.05318	112.62190	0.11262	53.184	16.98	0.13	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	1,045.24500	1.04525	762.71660	0.76272	1,045.245	17.11	0.88	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	1,128.04070	1.12804	838.67260	0.83867	1,128.041	17.35	0.89	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	1,137.31030	1.13731	847.20760	0.84721	1,137.310	17.37	0.89	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	39.99390	0.03999	87.06730	0.08707	39.994	17.40	0.10	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	38.59790	0.03860	84.25450	0.08425	38.598	17.45	0.10	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	37.25280	0.03725	81.53150	0.08153	37.253	17.50	0.10	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	1,183.85280	1.18385	890.23150	0.89023	1,183.853	17.50	0.90	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	1,211.92460	1.21192	916.31040	0.91631	1,211.925	17.58	0.91	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	1,240.09930	1.24010	942.57680	0.94258	1,240.099	17.66	0.91	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	1,325.18760	1.32519	1,022.41870	1.02242	1,325.188	17.90	0.92	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	1,410.72070	1.41072	1,103.66820	1.10367	1,410.721	18.08	0.93	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	21.31050	0.02131	49.82210	0.04982	21.311	18.16	0.06	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,477.47390	1.47747	1,167.71400	1.16771	1,477.474	18.18	0.94	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,487.04540	1.48705	1,176.91840	1.17692	1,487.045	18.19	0.94	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,496.62590	1.49663	1,186.13700	1.18614	1,496.626	18.21	0.94	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,506.21410	1.50621	1,195.36860	1.19537	1,506.214	18.22	0.95	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	14.03890	0.01404	35.97460	0.03597	14.039	18.44	0.04	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,699.50550	1.69951	1,382.42210	1.38242	1,699.505	18.50	0.96	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,757.97030	1.75797	1,438.81770	1.43882	1,757.970	18.58	0.97	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,777.49930	1.77750	1,457.66900	1.45767	1,777.499	18.61	0.97	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,787.27080	1.78727	1,467.11060	1.46711	1,787.271	18.62	0.97	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	9.80340	0.00980	26.27570	0.02628	9.803	18.68	0.03	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,845.99600	1.84600	1,523.96620	1.52397	1,845.996	18.70	0.97	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,855.79870	1.85580	1,533.47520	1.53348	1,855.799	18.72	0.97	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	8.81590	0.00882	23.82020	0.02382	8.816	18.75	0.03	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	8.27070	0.00827	22.45210	0.02245	8.271	18.79	0.03	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,973.72430	1.97372	1,648.24440	1.64824	1,973.724	18.88	0.98	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	6.00520	0.00601	16.66040	0.01666	6.005	19.00	0.02	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	5.39610	0.00540	15.06930	0.01507	5.396	19.07	0.02	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	5.28170	0.00528	14.76920	0.01477	5.282	19.08	0.02	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	4.84810	0.00485	13.62440	0.01362	4.848	19.13	0.02	46,529,718.96	224,707	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	4.44990	0.00445	12.56560	0.01257	4.450	19.19	0.01	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	3.44030	0.00344	9.84340	0.00984	3.440	19.36	0.01	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	2.49400	0.00249	7.23560	0.00724	2.494	19.56	0.01	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	2.38940	0.00239	6.94320	0.00694	2.389	19.59	0.01	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	2.10120	0.00210	6.13390	0.00613	2.101	19.67	0.01	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1.66070	0.00166	4.88340	0.00488	1.661	19.83	0.01	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	1.62630	0.00163	3.72550	0.00373	1.626	20.56	0.01	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	1.61570	0.00162	3.35630	0.00336	1.616	20.84	0.01	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	1.59510	0.00160	2.61150	0.00261	1.595	21.52	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	1.58520	0.00159	2.20870	0.00221	1.585	21.97	0.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	1.57130	0.00157	1.85080	0.00185	1.571	23.10	0.00	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	16.60	Call	1.57070	0.00157	1.84300	0.00184	1.571	23.21	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	1.58120	0.00158	1.74150	0.00174	1.581	25.24	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	1.58210	0.00158	1.73970	0.00174	1.582	25.29	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	1.58650	0.00159	1.73090	0.00173	1.587	25.57	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	1.59270	0.00159	1.72160	0.00172	1.593	25.91	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	1.59380	0.00159	1.72020	0.00172	1.594	25.97	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	1.59490	0.00159	1.71890	0.00172	1.595	26.03	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	1.61180	0.00161	1.70450	0.00170	1.612	26.76	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	1.62250	0.00162	1.69930	0.00170	1.623	27.15	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	1.22260	0.00122	1.69260	0.00169	1.223	27.43	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.45510	0.00046	1.17460	0.00117	0.455	27.43	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.20000	0.00020	0.54630	0.00055	0.200	27.43	0.00	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.36750	13.36750	13.70590	13.70590		14.33	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	650.65740	0.65066	426.87680	0.42688	650.657	15.82	0.72	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	747.49730	0.74750	508.07340	0.50807	747.497	16.15	0.76	1,023,205,350.00	100,000	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.37060	13.37060	13.70910	13.70910		14.39	0.00	4,600,242.00	342	3,860.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	140.70210	0.14070	68.81670	0.06882	140.702	13.90	0.29	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	351.23090	0.35123	203.97200	0.20397	351.231	14.66	0.53	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	146.69180	0.14669	264.67330	0.26467	146.692	15.82	0.29	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	918.28490	0.91828	659.65940	0.65966	918.285	16.67	0.81	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	961.70980	0.96171	698.42130	0.69842	961.710	16.79	0.82	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	65.39060	0.06539	128.06020	0.12806	65.391	17.16	0.14	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	43.37870	0.04338	87.38340	0.08738	43.379	17.83	0.10	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	10.26720	0.01027	26.89860	0.02690	10.267	18.60	0.03	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	4.99790	0.00500	14.31690	0.01432	4.998	18.95	0.01	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.37700	13.37700	13.71570	13.71570		14.46	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			13.38180	13.38180	13.72060	13.72060		14.55	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	572.56860	0.57257	372.47590	0.37248	572.569	15.51	0.65	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	85.08830	0.08509	158.06120	0.15806	85.088	17.00	0.17	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			13.39800	13.39800	13.73690	13.73690		14.56	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			13.41570	13.41570	13.75480	13.75480		14.64	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			13.42060	13.42060	13.75970	13.75970		14.59	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			13.42220	13.42220	13.76140	13.76140		14.61	0.00	0.00	0	319.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	192.94510	0.19295	113.49170	0.11349	192.945	14.07	0.31	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	359.91080	0.35991	552.14120	0.55214	359.911	14.82	0.49	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	940.17630	0.94018	703.22000	0.70322	940.176	16.47	0.74	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	981.23080	0.98123	739.78750	0.73979	981.231	16.58	0.75	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	78.90480	0.07890	135.55790	0.13556	78.905	17.85	0.14	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	32.38310	0.03238	60.47610	0.06048	32.383	19.20	0.06	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	21.97170	0.02197	42.12980	0.04213	21.972	19.81	0.04	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			13.47320	13.47320	13.81400	13.81400		14.99	0.00	0.00	0	264.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	236.88740	0.23689	154.99920	0.15500	236.887	14.31	0.32	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	964.81330	0.96481	745.36000	0.74536	964.813	16.54	0.69	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	1,004.11260	1.00411	780.39690	0.78040	1,004.113	16.64	0.71	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 31/05/2019	Any day expiry	15.01	Call	113.29690	0.11330	181.38730	0.18139	113.297	18.08	0.16	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	55.36790	0.05537	93.77840	0.09378	55.368	19.34	0.08	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	40.40150	0.04040	69.66720	0.06967	40.402	19.92	0.06	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			13.47820	13.47820	13.81910	13.81910		15.06	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			13.47990	13.47990	13.82080	13.82080		15.08	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.49640	13.49640	13.83800	13.83800		15.16	0.00	29,435,648.40	2,181	104,633.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	4.57340	0.00457	3.55740	0.00356	4.573	16.79	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	67.33290	0.06733	48.34550	0.04835	67.333	13.66	0.12	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	141.18310	0.14118	93.61420	0.09361	141.183	13.97	0.21	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	168.22910	0.16823	112.65260	0.11265	168.229	14.05	0.24	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	245.92710	0.24593	166.73490	0.16673	245.927	14.34	0.31	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	253.76380	0.25376	172.15740	0.17216	253.764	14.37	0.32	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	359.15900	0.35916	248.90160	0.24890	359.159	14.75	0.40	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	364.00030	0.36400	252.65210	0.25265	364.000	14.76	0.40	17,962,871.19	3,300	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	452.68210	0.45268	643.16230	0.64316	452.682	15.36	0.49	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	705.78230	0.70578	527.24070	0.52724	705.782	15.82	0.58	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	740.23560	0.74024	556.39810	0.55640	740.236	15.91	0.60	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	350.59780	0.35060	506.39130	0.50639	350.598	15.95	0.40	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	327.46450	0.32746	475.53130	0.47553	327.465	16.11	0.38	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	825.52390	0.82552	630.10220	0.63010	825.524	16.15	0.63	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	876.88020	0.87688	674.97160	0.67497	876.880	16.29	0.65	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	975.14570	0.97515	761.75670	0.76176	975.146	16.55	0.68	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	1,013.78090	1.01378	796.27180	0.79627	1,013.781	16.65	0.69	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	238.90690	0.23891	355.09150	0.35509	238.907	16.84	0.29	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	225.10860	0.22511	336.01340	0.33601	225.109	16.97	0.28	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	196.65180	0.19665	296.25210	0.29625	196.652	17.28	0.25	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	1,322.17390	1.32217	1,076.82740	1.07683	1,322.174	17.38	0.76	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	1,339.04150	1.33904	1,092.38910	1.09239	1,339.041	17.41	0.77	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	161.00900	0.16101	245.48330	0.24548	161.009	17.74	0.21	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	137.69340	0.13769	213.54930	0.21355	137.693	18.03	0.18	12,276,048.80	5,000	20,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	126.17400	0.12617	197.78910	0.19779	126.174	18.18	0.17	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	104.26720	0.10427	166.86600	0.16687	104.267	18.52	0.14	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	89.37110	0.08937	144.53670	0.14454	89.371	18.79	0.12	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	80.72720	0.08073	131.43510	0.13144	80.727	18.98	0.11	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	79.37750	0.07938	129.37940	0.12938	79.378	19.01	0.11	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	69.42720	0.06943	114.12520	0.11413	69.427	19.25	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	64.44080	0.06444	106.41380	0.10641	64.441	19.39	0.09	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	62.86780	0.06287	103.97100	0.10397	62.868	19.43	0.09	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	58.87810	0.05888	97.75400	0.09775	58.878	19.56	0.08	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	54.72280	0.05472	91.24620	0.09125	54.723	19.69	0.08	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	9.45720	0.00946	28.65420	0.02865	9.457	21.31	0.02	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			13.50640	13.50640	13.84830	13.84830		15.17	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			13.51960	13.51960	13.86200	13.86200		15.21	0.00	0.00	0	359.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	269.69170	0.26969	187.96170	0.18796	269.692	14.43	0.32	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 28/06/2019	Any day expiry	14.20	Put	984.09880	0.98410	776.57850	0.77658	984.099	16.53	0.66	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	1,022.19690	1.02220	810.60050	0.81060	1,022.197	16.63	0.67	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	140.06620	0.14007	216.00670	0.21601	140.066	18.21	0.17	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	74.74350	0.07474	120.71140	0.12071	74.744	19.37	0.10	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	56.93200	0.05693	93.35890	0.09336	56.932	19.90	0.08	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			13.52460	13.52460	13.86710	13.86710		15.19	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.52800	13.52800	13.87050	13.87050		15.30	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	489.37040	0.48937	358.80700	0.35881	489.370	15.15	0.46	244,070,367.03	39,250	0.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	55.80290	0.05580	91.45540	0.09146	55.803	20.00	0.07	39,951,433.61	39,250	0.00
\$ / R	On 31/07/2019	Any day expiry			13.57510	13.57510	13.91810	13.91810		15.44	0.00	0.00	0	26.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	302.02580	0.30203	222.12830	0.22213	302.026	14.52	0.32	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	1,002.64760	1.00265	807.52470	0.80752	1,002.648	16.48	0.63	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	1,039.61010	1.03961	840.59840	0.84060	1,039.610	16.56	0.64	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	169.87500	0.16988	254.04370	0.25404	169.875	18.27	0.19	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	97.12650	0.09713	151.28260	0.15128	97.126	19.32	0.11	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	77.28310	0.07728	120.84910	0.12085	77.283	19.85	0.09	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			13.57680	13.57680	13.91980	13.91980		15.45	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			13.59710	13.59710	13.94040	13.94040		15.46	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	1,220.71070	1.22071	1,008.79070	1.00879	1,220.711	16.95	0.67	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	98.62620	0.09863	150.61380	0.15061	98.626	19.59	0.11	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			13.62570	13.62570	13.96950	13.96950		15.58	0.00	0.00	0	65.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	326.95260	0.32695	247.86960	0.24787	326.953	14.56	0.32	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	1,019.97550	1.01998	832.65950	0.83266	1,019.976	16.49	0.61	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	1,056.14600	1.05615	865.12600	0.86513	1,056.146	16.58	0.62	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	195.71450	0.19571	282.52300	0.28252	195.715	18.50	0.20	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	119.00760	0.11901	177.48390	0.17748	119.008	19.52	0.13	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	98.51700	0.09852	144.80790	0.14481	98.517	20.13	0.11	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			13.63080	13.63080	13.97470	13.97470		15.55	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			13.63420	13.63420	13.97810	13.97810		15.57	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			13.63590	13.63590	13.97990	13.97990		15.57	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	25.63680	0.02564	49.81050	0.04981	25.637	21.95	0.03	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			13.65440	13.65440	13.99890	13.99890		15.57	0.00	41,755,155.20	3,058	14,327.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	9.46880	0.00947	7.71050	0.00771	9.469	14.54	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	175.93920	0.17594	133.95290	0.13395	175.939	14.06	0.20	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	451.99060	0.45199	346.99180	0.34699	451.991	14.95	0.38	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	697.68910	0.69769	0.00000	0.00000	697.689	15.65	0.49	13,244,863.92	2,000	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	869.34840	0.86935	703.08660	0.70309	869.348	16.09	0.55	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	889.40340	0.88940	720.72850	0.72073	889.403	16.14	0.55	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	950.66130	0.95066	775.19490	0.77519	950.661	16.29	0.57	267,261,271.25	33,715	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	1,034.80510	1.03481	850.54430	0.85054	1,034.805	16.48	0.60	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	1,121.59690	1.12160	928.86260	0.92886	1,121.597	16.67	0.62	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,966.53270	1.96653	1,719.93190	1.71993	1,966.533	18.28	0.77	106,238,871.00	10,000	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	2,121.94760	2.12195	1,867.79130	1.86779	2,121.948	18.50	0.79	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	180.25040	0.18025	258.46220	0.25846	180.250	18.89	0.18	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	93.06800	0.09307	133.51310	0.13351	93.068	21.01	0.09	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	79.58530	0.07959	115.24680	0.11525	79.585	21.74	0.08	5,491,800.00	5,000	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	71.19470	0.07119	107.40940	0.10741	71.195	21.93	0.07	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	67.19850	0.06720	104.65390	0.10465	67.199	21.93	0.07	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	45.19790	0.04520	80.63830	0.08064	45.198	21.93	0.05	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	40.10060	0.04010	72.54970	0.07255	40.101	21.93	0.04	20,583,749.23	33,715	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	23.68520	0.02369	45.56180	0.04556	23.685	21.93	0.03	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			13.67800	13.67800	14.02320	14.02320		15.66	0.00	725,135.40	53	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	348.59070	0.34859	271.13150	0.27113	348.591	14.56	0.31	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	1,034.36690	1.03437	853.78090	0.85378	1,034.367	16.45	0.58	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	1,069.84030	1.06984	885.70080	0.88570	1,069.840	16.53	0.59	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	222.49770	0.22250	311.53270	0.31153	222.498	18.63	0.20	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	142.53520	0.14254	204.24240	0.20424	142.535	19.66	0.14	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	120.86730	0.12087	170.14750	0.17015	120.867	20.34	0.12	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			13.68140	13.68140	14.02680	14.02680		15.67	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			13.73010	13.73010	14.07820	14.07820		15.76	0.00	728,087.50	53	108.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	370.84000	0.37084	293.55720	0.29356	370.840	14.63	0.31	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	1,048.89190	1.04889	872.85160	0.87285	1,048.892	16.45	0.57	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	1,083.73730	1.08374	904.29970	0.90430	1,083.737	16.53	0.57	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	244.93090	0.24493	335.23310	0.33523	244.931	18.81	0.21	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	165.51280	0.16551	227.49220	0.22749	165.513	19.90	0.15	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	143.20290	0.14320	194.44870	0.19445	143.203	20.57	0.13	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			13.77840	13.77840	14.12810	14.12810		15.84	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	389.76370	0.38976	313.29870	0.31330	389.764	14.68	0.31	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	1,060.95380	1.06095	890.12410	0.89012	1,060.954	16.43	0.55	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	1,095.28190	1.09528	921.14710	0.92115	1,095.282	16.50	0.56	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	266.30400	0.26630	358.29410	0.35829	266.304	18.93	0.21	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	187.21880	0.18722	249.69390	0.24969	187.219	20.07	0.15	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	164.28900	0.16429	217.27550	0.21728	164.289	20.73	0.14	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			13.78330	13.78330	14.13330	14.13330		15.82	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			13.78660	13.78660	14.13690	14.13690		15.83	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.80150	13.80150	14.15270	14.15270		15.83	0.00	0.00	0	10,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	91.50640	0.09151	60.81400	0.06081	91.506	13.45	0.11	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	726.76400	0.72676	593.99530	0.59400	726.764	15.62	0.44	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	979.55860	0.97956	819.23750	0.81924	979.559	16.22	0.52	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	204.82820	0.20483	271.14930	0.27115	204.828	19.99	0.16	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	172.82640	0.17283	226.55880	0.22656	172.826	20.88	0.14	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	44.82900	0.04483	73.27290	0.07327	44.829	21.82	0.04	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			13.83110	13.83110	14.18440	14.18440		15.89	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	408.36680	0.40837	332.47840	0.33248	408.367	14.70	0.30	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	1,072.23020	1.07223	905.83290	0.90583	1,072.230	16.39	0.54	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	1,106.04580	1.10605	936.43220	0.93643	1,106.046	16.46	0.54	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	287.48050	0.28748	381.40870	0.38141	287.480	19.03	0.22	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	210.39230	0.21039	273.89060	0.27389	210.392	20.21	0.16	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 31/12/2019	Any day expiry	17.44	Call	186.81820		0.18682		243.15410	0.24315	186.818	20.84	0.14	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			13.83440		13.83440		14.18790	14.18790		15.89	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			13.88540		13.88540		14.23880	14.23880		15.95	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			13.93960		13.93960		14.29330	14.29330		16.09	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			13.96410		13.96410		14.31790	14.31790		16.12	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	109.58530		0.10959		76.14020	0.07614	109.585	13.02	0.11	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	980.10190		0.98010		835.24580	0.83525	980.102	16.20	0.47	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	257.45000		0.25745		322.98370	0.32298	257.450	21.13	0.17	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			13.99390		13.99390		14.34780	14.34780		16.23	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.04120		14.04120		14.39530	14.39530		16.33	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.10280		14.10280		14.45750	14.45750		16.44	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.12100		14.12100		14.47580	14.47580		16.45	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.20460		14.20460		14.56030	14.56030		16.60	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.30010		14.30010		14.65150	14.65150		16.72	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.35340		13.35340		13.69130	13.69130		14.25	0.00	0.00	0	422.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.49640		13.49640		13.83800	13.83800		15.16	0.00	0.00	0	10.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			13.65440		13.65440		13.99890	13.99890		15.57	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			13.80150		13.80150		14.15270	14.15270		15.83	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			13.96410		13.96410		14.31790	14.31790		16.12	0.00	0.00	0	0.00
£ / R	On 31/01/2019	Any day expiry			17.40960		17.40960		17.80830	17.80830		13.54	0.00	470,059.20	27	0.00
£ / R	On 28/02/2019	Any day expiry			17.49020		17.49020		17.89290	17.89290		13.61	0.00	735,806.40	42	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.54390		17.54390		17.94830	17.94830		13.93	0.00	165,474,064.80	9,432	398,074.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	637.19780		0.63720		397.63450	0.39763	637.198	14.49	0.68	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	33.75860		0.03376		84.49260	0.08449	33.759	15.58	0.08	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,669.79520		1.66980		1,304.30140	1.30430	1,669.795	15.76	0.94	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	7.44480		0.00744		17.70130	0.01770	7.445	17.54	0.02	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	5.95040		0.00595		13.91290	0.01391	5.950	17.97	0.02	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	2.27340		0.00227		3.05860	0.00306	2.273	21.82	0.01	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			17.57670		17.57670		17.98210	17.98210		14.13	0.00	70,422.40	4	80.00
£ / R	On 15/04/2019	Any day expiry			17.62770		17.62770		18.03380	18.03380		14.18	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			17.66070		17.66070		18.06720	18.06720		14.23	0.00	0.00	0	120.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.80930		17.80930		18.22020	18.22020		14.52	0.00	19,590,230.00	1,100	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.09820		18.09820		18.51610	18.51610		14.75	0.00	36,196.40	2	15,609.00
£ / R	On 13/12/2019	Foreign Exchange Future			18.36790		18.36790		18.79890	18.79890		14.90	0.00	0.00	0	12,690.00
£ / R	On 16/03/2020	Foreign Exchange Future			18.66180		18.66180		19.10160	19.10160		15.39	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12340		0.12340		0.12530	0.12530		20.21	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12560		0.12560		0.12760	0.12760		21.31	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.12800		0.12800		0.13010	0.13010		21.39	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13040		0.13040		0.13250	0.13250		21.55	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13300		0.13300		0.13520	0.13520		21.55	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
€ / R			On 20/02/2019	Any day expiry	15.30790	15.30790	15.60500	15.60500		12.48	0.00	0.00	0	0.00
€ / R	15.80	Put	On 20/02/2019	Any day expiry	536.60970	0.53661	313.91600	0.31392	536.610	13.91	0.83	319,561,712.50	25,000	0.00
€ / R			On 28/02/2019	Any day expiry	15.33270	15.33270	15.63030	15.63030		12.82	0.00	413,982.90	27	29.00
€ / R			On 18/03/2019	Foreign Exchange Future	15.38990	15.38990	15.68900	15.68900		13.10	0.00	29,256,199.90	1,901	143,448.00
€ / R	16.00	Call	On 18/03/2019	Foreign Exchange Future	105.90920	0.10591	191.25230	0.19125	105.909	14.56	0.23	0.00	0	650.00
€ / R			On 29/03/2019	Any day expiry	15.42490	15.42490	15.72490	15.72490		13.20	0.00	0.00	0	53.00
€ / R			On 15/04/2019	Any day expiry	15.47870	15.47870	15.77950	15.77950		13.43	0.00	0.00	0	4.00
€ / R			On 26/04/2019	Any day expiry	15.51350	15.51350	15.81480	15.81480		13.48	0.00	0.00	0	1.00
€ / R			On 14/06/2019	Foreign Exchange Future	15.67210	15.67210	15.97750	15.97750		13.97	0.00	2,930,682.70	187	29,425.00
€ / R			On 14/08/2019	Any day expiry	15.87260	15.87260	16.18210	16.18210		14.32	0.00	0.00	0	0.00
€ / R	17.01	Put	On 14/08/2019	Any day expiry	1,467.35000	1.46735	1,261.74600	1.26175	1,467.350	16.04	0.70	363,440,819.70	32,400	0.00
€ / R	19.65	Call	On 14/08/2019	Any day expiry	75.13840	0.07514	102.53330	0.10253	75.138	19.57	0.08	0.00	0	62,400.00
€ / R			On 16/09/2019	Foreign Exchange Future	15.98190	15.98190	16.29390	16.29390		14.53	0.00	3,995,475.00	250	21,186.00
€ / R	18.60	Call	On 16/09/2019	Foreign Exchange Future	181.53870	0.18154	241.32960	0.24133	181.539	18.07	0.16	0.00	0	55,000.00
€ / R			On 13/12/2019	Foreign Exchange Future	16.27510	16.27510	16.60060	16.60060		14.85	0.00	0.00	0	17,899.00
€ / R	13.73	Put	On 13/12/2019	Foreign Exchange Future	71.33720	0.07134	54.27750	0.05428	71.337	13.28	0.08	0.00	0	17,150.00
€ / R	16.15	Put	On 13/12/2019	Foreign Exchange Future	820.66100	0.82066	695.81520	0.69582	820.661	14.66	0.45	0.00	0	17,150.00
€ / R	20.62	Call	On 13/12/2019	Foreign Exchange Future	204.09220	0.20409	240.04990	0.24005	204.092	21.26	0.14	0.00	0	17,150.00
€ / R			On 16/03/2020	Foreign Exchange Future	16.59870	16.59870	16.93290	16.93290		15.17	0.00	0.00	0	0.00
5Y STND			On 21/12/2021	Interest Rate Swap	96.40000	96.40000	96.62000	96.62000			0.00	0.00	0	51.00
AL37			On 07/02/2019	Index Future	619.90000	619.90000	617.42800	617.42800			0.00	0.00	0	0.00
AL37			On 02/05/2019	Index Future	630.51200	630.51200	627.99900	627.99900			0.00	0.00	0	0.00
AL37			On 01/08/2019	Index Future	642.66900	642.66900	640.10900	640.10900			0.00	0.00	0	0.00
AL7T			On 07/02/2019	Index Future	718.79100	718.79100	712.39700	712.39700			0.00	0.00	0	0.00
AL7T			On 02/05/2019	Index Future	731.09600	731.09600	724.59500	724.59500			0.00	0.00	0	0.00
AL7T			On 01/08/2019	Index Future	745.19200	745.19200	738.56800	738.56800			0.00	0.00	0	0.00
ALBI			On 07/02/2019	Index Future	652.42300	652.42300	645.16400	645.16400			0.00	495,841,480.00	76	290.00
ALBI			On 02/05/2019	Index Future	663.59100	663.59100	656.21000	656.21000			0.00	504,329,160.00	76	751.00
ALBI			On 01/08/2019	Index Future	676.38600	676.38600	668.86400	668.86400			0.00	0.00	0	0.00
AU\$ / R			On 18/03/2019	Foreign Exchange Future	9.72400	9.72400	9.84760	9.84760		11.07	0.00	398,684.00	41	5,780.00
AU\$ / R			On 14/06/2019	Foreign Exchange Future	9.83930	9.83930	9.96490	9.96490		11.75	0.00	3,935,720.00	400	15,741.00
AU\$ / R			On 16/09/2019	Foreign Exchange Future	9.96760	9.96760	10.09500	10.09500		11.82	0.00	0.00	0	513.00
AU\$ / R			On 13/12/2019	Foreign Exchange Future	10.08780	10.08780	10.22070	10.22070		11.82	0.00	0.00	0	400.00
AU\$ / R	11.00	Call	On 13/12/2019	Foreign Exchange Future	189.10030	0.18910	240.60740	0.24061	189.100	13.39	0.26	0.00	0	1,000.00
AU\$ / R			On 16/03/2020	Foreign Exchange Future	10.22100	10.22100	10.35660	10.35660		12.22	0.00	0.00	0	0.00
CAD/ R			On 18/03/2019	Foreign Exchange Future	10.16370	10.16370	10.37680	10.37680		11.77	0.00	2,540,925.00	250	500.00
CAD/ R			On 14/06/2019	Foreign Exchange Future	10.29350	10.29350	10.50950	10.50950		12.48	0.00	2,573,375.00	250	650.00
CAD/ R			On 16/09/2019	Foreign Exchange Future	10.43390	10.43390	10.65210	10.65210		12.79	0.00	1,043,390.00	100	400.00

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
CAD / R	On 13/12/2019	Foreign Exchange Future		10.56330	10.56330		10.78700	10.78700		12.90	0.00	0.00	0	0.00
CAD / R	On 16/03/2020	Foreign Exchange Future		10.70500	10.70500		10.93140	10.93140		13.34	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future		0.44000	0.44000		3.16000	3.16000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future		13.48340	13.48340		13.77320	13.77320		13.41	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future		13.74400	13.74400		14.03970	14.03970		14.57	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		14.03070	14.03070		14.33380	14.33380		15.43	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		14.30300	14.30300		14.61810	14.61810		15.98	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		14.60320	14.60320		14.92750	14.92750		16.32	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		1.99150	1.99150		2.03490	2.03490		12.51	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.01220	2.01220		2.05600	2.05600		12.93	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.06210	2.06210		2.10230	2.10230		12.20	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.10080	2.10080		2.14180	2.14180		12.99	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.14310	2.14310		2.18530	2.18530		13.47	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.18340	2.18340		2.22720	2.22720		13.77	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.22760	2.22760		2.27260	2.27260		14.28	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		10.74355	79.46415		10.90026	78.53301			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		10.83722	77.03399		10.99901	76.08714			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future		10.93151	78.51966		11.09899	77.55477			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 07/02/2019	Bond Future		10.97303	81.89503		11.12966	80.82888			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.06617	79.03650		11.22791	77.95238			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future		11.15837	80.56121		11.32564	79.45639			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		646.13400	646.13400		638.72800	638.72800			0.00	19,384,020.00	3	46.00
GOVI	On 02/05/2019	GOVI		657.19500	657.19500		649.66400	649.66400			0.00	0.00	0	434.00

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
GOVI	On 01/08/2019	GOVI	669.86700		669.86700		662.19200	662.19200			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.70510		1.70510		1.74870	1.74870		14.24	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.72790		1.72790		1.77160	1.77160		15.40	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	133.60823		133.60823		133.46237	133.46237			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	135.92603		135.92603		135.77806	135.77806			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future	138.53289		138.53289		138.38233	138.38233			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	101.45863		101.45863		101.41491	101.41491			0.00	0.00	0	80.00
I2029	On 02/05/2019	Bond Future	102.14581		102.14581		102.10174	102.10174			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	104.14005		104.14005		104.09527	104.09527			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	104.01138		104.01138		103.88905	103.88905			0.00	0.00	0	120.00
I2033	On 02/05/2019	Bond Future	104.67071		104.67071		104.54664	104.54664			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	106.71411		106.71411		106.58780	106.58780			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	121.70004		121.70004		121.70204	121.70204			0.00	0.00	0	1,995.00
I2038	On 02/05/2019	Bond Future	123.81128		123.81128		123.81365	123.81365			0.00	0.00	0	10,004.00
I2038	On 01/08/2019	Bond Future	126.17572		126.17572		126.17851	126.17851			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	115.88565		115.88565		115.88738	115.88738			0.00	0.00	0	2,393.00
I2046	On 02/05/2019	Bond Future	116.21010		116.21010		116.21249	116.21249			0.00	0.00	0	10,458.00
I2046	On 01/08/2019	Bond Future	118.47902		118.47902		118.48160	118.48160			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	120.23537		120.23537		119.86247	119.86247			0.00	0.00	0	3,083.00
I2050	On 02/05/2019	Bond Future	122.32100		122.32100		121.94208	121.94208			0.00	0.00	0	10,593.00
I2050	On 01/08/2019	Bond Future	122.89093		122.89093		122.50486	122.50486			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 07/02/2019	Index Future	256.42300		256.42300		256.23700	256.23700			0.00	0.00	0	90.00
IGOV	On 02/05/2019	Index Future	260.87100		260.87100		260.68300	260.68300			0.00	0.00	0	730.00
IGOV	On 01/08/2019	Index Future	265.96400		265.96400		265.77200	265.77200			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	0.13160		0.13160		0.13450	0.13450			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13150		0.13150		0.13350	0.13350			0.00	0.00	0	2,166.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
KES / R	On 16/09/2019	Foreign Exchange Future			0.13100		0.13100		0.13320	0.13320			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13060		0.13060		0.13210	0.13210			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13030		0.13030		0.13110	0.13110			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.58780		1.58780		1.61610	1.61610		11.90	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.61040		1.61040		1.63920	1.63920		12.15	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.25400		9.25400		9.35810	9.35810		11.33	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.36740		9.36740		9.47290	9.47290		11.91	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.49160		9.49160		9.59880	9.59880		12.33	0.00	4,109,862.80	433	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.60690		9.60690		9.71920	9.71920		12.55	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			9.73110		9.73110		9.84780	9.84780		13.16	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.29330		1.29330		1.31050	1.31050			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.29960		1.29960		1.31960	1.31960			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.31380		1.31380		1.31090	1.31090			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.31960		1.31960		1.31670	1.31670			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.32540		1.32540		1.32270	1.32270			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.33090		1.33090		1.32830	1.32830			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.33640		1.33640		1.33410	1.33410			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.15250		1.15250		1.14590	1.14590			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.16120		1.16120		1.15460	1.15460			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.17050		1.17050		1.16390	1.16390			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.17920		1.17920		1.17300	1.17300			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.18870		1.18870		1.18260	1.18260			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			8.57943		112.31960		8.73067	111.41372		6.33	0.00	1,434,433,611.60	12,771	59,333.00
R186	On 07/02/2019	Bond Future	8.30	Call	12.77000		0.01277		1.91000	0.00191	12.770	5.97	0.03	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	189.52000		0.18952		46.78000	0.04678	189.520	6.15	0.31	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	1,199.62000		1.19962		558.14000	0.55814	1,199.620	6.35	0.88	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.00	Put	2.17000		0.00217		37.50000	0.03750	2.170	6.55	0.01	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.10	Put	0.38000		0.00038		11.44000	0.01144	0.380	6.67	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	3,656.33000		3.65633		2,753.41000	2.75341	3,656.330	6.80	1.00	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	3,829.04000		3.82904		2,925.10000	2.92510	3,829.040	6.84	1.00	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	4,058.76000		4.05876		3,153.97000	3.15397	4,058.760	6.89	1.00	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	4,687.25000		4.68725		3,781.57000	3.78157	4,687.250	7.02	1.00	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	0.00000		0.00000		0.03000	0.00003	0.000	7.17	0.00	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.44	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.44	0.00	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			8.62638		114.24234		8.78422	113.32128		6.74	0.00	1,162,987,021.20	10,180	74,781.00
R186	On 02/05/2019	Bond Future	8.50	Call	1,161.36000		1.16136		731.43000	0.73143	1,161.360	6.59	0.43	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,497.60000		1.49760		997.80000	0.99780	1,497.600	6.66	0.50	0.00	0	90.00

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	8.65	Call	1,589.41000	1.58941	1,072.43000	1.07243	1,589.410	6.68	0.52	0.00	0	3,250.00		
R186	On 02/05/2019	Bond Future	8.70	Call	1,749.13000	1.74913	1,204.31000	1.20431	1,749.130	6.71	0.55	0.00	0	200.00		
R186	On 02/05/2019	Bond Future	8.80	Call	2,094.23000	2.09423	1,493.65000	1.49365	2,094.230	6.78	0.61	0.00	0	7,500.00		
R186	On 02/05/2019	Bond Future	9.00	Call	2,874.82000	2.87482	2,171.69000	2.17169	2,874.820	6.92	0.72	0.00	0	7,000.00		
R186	On 02/05/2019	Bond Future	9.05	Put	639.83000	0.63983	833.56000	0.83356	639.830	6.97	0.26	0.00	0	3,250.00		
R186	On 02/05/2019	Bond Future	9.20	Call	3,763.15000	3.76315	2,973.51000	2.97351	3,763.150	7.14	0.80	0.00	0	90.00		
R186	On 02/05/2019	Bond Future	9.25	Call	3,996.39000	3.99639	3,189.37000	3.18937	3,996.390	7.19	0.82	0.00	0	3,250.00		
R186	On 02/05/2019	Bond Future	9.30	Call	4,234.15000	4.23415	3,413.17000	3.41317	4,234.150	7.25	0.83	0.00	0	200.00		
R186	On 02/05/2019	Bond Future	9.75	Put	136.55000	0.13655	164.66000	0.16466	136.550	7.80	0.07	0.00	0	7,000.00		
R186	On 02/05/2019	Bond Future	9.96	Put	71.67000	0.07167	100.33000	0.10033	71.670	7.80	0.04	0.00	0	90.00		
R186	On 02/05/2019	Bond Future	10.02	Put	59.01000	0.05901	85.60000	0.08560	59.010	7.80	0.03	0.00	0	3,250.00		
R186	On 02/05/2019	Bond Future	10.07	Put	50.01000	0.05001	72.84000	0.07284	50.010	7.80	0.03	0.00	0	200.00		
R186	On 01/08/2019	Bond Future			8.66538	111.14447	8.83082	110.20592		7.08	0.00	0.00	0	0.00		
R186	On 01/08/2019	Bond Future	8.30	Call	1,231.63000	1.23163	808.40000	0.80840	1,231.630	6.71	0.35	0.00	0	6,000.00		
R186	On 01/08/2019	Bond Future	9.05	Call	3,520.04000	3.52004	2,797.05000	2.79705	3,520.040	7.34	0.66	0.00	0	6,000.00		
R186	On 01/08/2019	Bond Future	10.08	Put	326.28000	0.32628	400.57000	0.40057	326.280	8.24	0.10	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			300.29938	300.29938	300.05242	300.05242			0.00	0.00	0	5.00		
R197	On 02/05/2019	Bond Future			305.50897	305.50897	305.25860	305.25860			0.00	0.00	0	2,350.00		
R197	On 01/08/2019	Bond Future			303.91557	303.91557	303.66095	303.66095			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			234.36202	234.36202	234.36662	234.36662			0.00	0.00	0	548.00		
R202	On 02/05/2019	Bond Future			238.42772	238.42772	238.43311	238.43311			0.00	0.00	0	8,666.00		
R202	On 01/08/2019	Bond Future			239.06804	239.06804	239.07398	239.07398			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			7.74779	103.53404	7.86394	103.13813		2.90	0.00	457,620,456.80	4,420	32,000.00		
R2023	On 02/05/2019	Bond Future			7.76145	101.37772	7.88556	100.97538		3.23	0.00	146,288,049.96	1,443	67,899.00		
R2023	On 01/08/2019	Bond Future			7.75233	103.33267	7.88632	102.92280		3.41	0.00	0.00	0	0.00		
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2030	On 07/02/2019	Bond Future			9.09488	92.76024	9.25107	91.75217		8.81	0.00	0.00	0	29,518.00		
R2030	On 07/02/2019	Bond Future	8.90	Call	63.06000	0.06306	12.42000	0.01242	63.060	8.37	0.12	0.00	0	1,320.00		
R2030	On 07/02/2019	Bond Future	9.18	Call	774.75000	0.77475	294.18000	0.29418	774.750	8.73	0.69	0.00	0	3,960.00		
R2030	On 07/02/2019	Bond Future	9.60	Call	3,208.53000	3.20853	2,222.08000	2.22208	3,208.530	9.30	1.00	0.00	0	1,320.00		
R2030	On 07/02/2019	Bond Future	9.68	Call	3,701.92000	3.70192	2,702.58000	2.70258	3,701.920	9.44	1.00	0.00	0	3,960.00		
R2030	On 07/02/2019	Bond Future	10.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	10.28	0.00	0.00	0	3,960.00		
R2030	On 02/05/2019	Bond Future			9.14891	94.34817	9.31039	93.32316		9.42	0.00	273,609,693.00	2,900	48,134.00		

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	8.90	Call	1,028.61000		1.02861		601.68000	0.60168	1,028.610	9.05	0.36	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,690.22000		2.69022		1,966.48000	1.96648	2,690.220	9.58	0.65	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	225.11000		0.22511		268.17000	0.26817	225.110	10.84	0.09	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.20029		92.16234		9.36789	91.11778		9.87	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			9.31501		95.06811		9.48123	93.90387		9.60	0.00	0.00	0	21,390.00
R2032	On 02/05/2019	Bond Future			9.36929		92.53938		9.54076	91.35555		10.70	0.00	198,959,667.00	2,150	38,718.00
R2032	On 01/08/2019	Bond Future			9.41956		94.32422		9.59690	93.11773		10.69	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			9.48020		99.09748		9.64142	97.84226		10.25	0.00	0.00	0	11,417.00
R2035	On 02/05/2019	Bond Future			9.53316		96.29487		9.69912	95.01854		11.48	0.00	155,612,509.92	1,616	72,264.00
R2035	On 01/08/2019	Bond Future			9.58338		98.15185		9.75470	96.85117		11.49	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			9.55492		91.29899		9.71606	90.03558		11.29	0.00	729,296,332.12	7,988	34,250.00
R2037	On 02/05/2019	Bond Future			9.61038		92.86189		9.77616	91.57717		12.07	0.00	734,166,102.34	7,906	58,899.00
R2037	On 01/08/2019	Bond Future			9.66486		90.39711		9.83593	89.08782		12.67	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			9.61986		94.74692		9.77597	93.42716		11.65	0.00	461,701,741.16	4,873	8,592.00
R2040	On 02/05/2019	Bond Future			9.67481		96.36875		9.83533	95.02674		12.48	0.00	365,719,406.25	3,795	21,901.00
R2040	On 02/05/2019	Bond Future	9.60	Call	2,057.23000		2.05723		1,324.01000	1.32401	2,057.230	12.26	0.47	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	5,192.36000		5.19236		4,057.75000	4.05775	5,192.360	13.27	0.76	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.72894		93.72128		9.89447	92.35363		13.12	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			9.64467		91.89057		9.80074	90.54607		12.23	0.00	381,345,865.50	4,150	20,936.00
R2044	On 02/05/2019	Bond Future			9.69744		93.46359		9.85780	92.09635		13.12	0.00	219,919,827.27	2,353	36,019.00
R2044	On 01/08/2019	Bond Future			9.74940		90.88523		9.91462	89.49180		13.82	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,901.17000		1.90117		1,326.60000	1.32660	1,901.170	12.81	0.36	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,961.61000		3.96161		3,083.18000	3.08318	3,961.610	13.64	0.56	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,317.15000		1.31715		1,552.58000	1.55258	1,317.150	14.67	0.23	0.00	0	100.00
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			9.61966		95.52978		9.77574	94.14321		12.07	0.00	0.00	0	76,086.00
R2048	On 02/05/2019	Bond Future			9.66723		92.72958		9.82746	91.31954		13.58	0.00	29,673,465.60	320	107,637.00
R2048	On 01/08/2019	Bond Future			9.71254		94.51783		9.87739	93.08080		13.66	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			6.27976		101.41022		6.32297	101.37178		0.23	0.00	0.00	0	9,309.00
R207	On 02/05/2019	Bond Future			5.87790		103.14619		5.93541	103.10741		0.24	0.00	67,251,315.88	652	7,018.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 01/08/2019	Bond Future		4.73221	101.49332		4.82135	101.45400		0.20	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		6.95678	102.08961		7.01194	101.98244		0.98	0.00	408,358,440.00	4,000	2,320.00
R208	On 02/05/2019	Bond Future		6.88493	100.43681		6.94706	100.32812		1.17	0.00	0.00	0	13,637.00
R208	On 01/08/2019	Bond Future		6.73380	102.37379		6.80565	102.26325		1.24	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		9.42943	75.54320		9.58547	74.50574		11.56	0.00	42,153,105.60	558	14,998.00
R209	On 07/02/2019	Bond Future	9.04	Call	3.58000	0.00358	0.38000	0.00038	3.580	10.72	0.01	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	938.51000	0.93851	373.66000	0.37366	938.510	11.63	0.73	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	0.03000	0.00003	0.93000	0.00093	0.030	13.03	0.00	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future		9.47747	73.68782		9.63772	72.63288		12.96	0.00	7,958,284.56	108	110,825.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,420.80000	1.42080	944.88000	0.94488	1,420.800	12.31	0.44	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,804.08000	3.80408	2,989.92000	2.98992	3,804.080	13.26	0.75	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	255.94000	0.25594	342.93000	0.34293	255.940	14.45	0.10	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	170.22000	0.17022	227.73000	0.22773	170.220	14.95	0.07	0.00	0	760.00
R209	On 01/08/2019	Bond Future		9.52210	75.10902		9.68700	74.03390		13.04	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		187.75065	187.75065		187.75453	187.75453			0.00	0.00	0	840.00
R210	On 02/05/2019	Bond Future		188.45235	188.45235		188.45677	188.45677			0.00	0.00	0	2,448.00
R210	On 01/08/2019	Bond Future		192.13154	192.13154		192.13651	192.13651			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		156.14776	156.14776		156.15209	156.15209			0.00	0.00	0	2,420.00
R212	On 02/05/2019	Bond Future		158.85655	158.85655		158.86146	158.86146			0.00	0.00	0	4,473.00
R212	On 01/08/2019	Bond Future		161.88662	161.88662		161.89195	161.89195			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		9.21998	87.23708		9.37115	86.27844		9.30	0.00	0.00	0	2,102.00
R213	On 02/05/2019	Bond Future		9.26992	85.18198		9.42578	84.20721		10.41	0.00	0.00	0	31,029.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 01/08/2019	Bond Future		9.31612	86.82461		9.47732	85.83122		10.49	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		9.59963	74.75436		9.75570	73.67178		12.43	0.00	28,705,674.24	384	3,837.00
R214	On 02/05/2019	Bond Future		9.64699	72.73901		9.80709	71.63817		13.93	0.00	28,295,474.89	389	28,045.00
R214	On 01/08/2019	Bond Future		9.69201	74.14178		9.85662	73.01986		13.98	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		9.93380	9.93380		10.13580	10.13580		11.93	0.00	0.00	0	1,200.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.06190	10.06190		10.26580	10.26580		12.48	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future		2.51590	2.51590		2.52660	2.52660		16.10	0.00	12,579,500.00	5,000	30,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future		2.43000	2.43000		2.43910	2.43910		16.95	0.00	0.00	0	0.00

**Total for Derivatives :** **15,244,142,731.74**    **971,480**    **7 718 522.00**

**Grand Total:** **15,244,142,731.74**    **971,480**    **7 718 522.00**