



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: 17/01/2019

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 17/01/2019	Any day expiry	13.78930	13.78930		13.70960	13.70960		15.93	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	13.79570	13.79570		13.70960	13.70960		15.83	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	0.00000	0.00000	0.00000	0.0000	22.64	0.00	0.00	0	263.00
\$ / R	On 18/01/2019	Any day expiry	13.80	Put	47.79320	0.04779	125.77150	0.12577	47.793	15.83	0.51	0.00	25,000.00
\$ / R	On 21/01/2019	Any day expiry	13.79570	13.79570		13.71330	13.71330		12.95	0.00	0.00	0	1,901.00
\$ / R	On 25/01/2019	Any day expiry	13.79410	13.79410		13.71690	13.71690		14.41	0.00	0.00	0	51.00
\$ / R	On 30/01/2019	Any day expiry	13.80230	13.80230		13.72300	13.72300		14.66	0.00	0.00	0	1,018.00
\$ / R	On 31/01/2019	Any day expiry	13.80390	13.80390		13.72490	13.72490		14.82	0.00	0.00	0	1,922.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	4.76920	0.00477	6.32920	0.00633	4.769	16.18	0.03	0.00	500.00
\$ / R	On 31/01/2019	Any day expiry	13.80	Put	157.82420	0.15782	206.52730	0.20653	157.824	14.82	0.49	0.00	600.00
\$ / R	On 31/01/2019	Any day expiry	13.95	Put	249.15210	0.24915	308.66260	0.30866	249.152	15.31	0.63	0.00	731.00
\$ / R	On 31/01/2019	Any day expiry	14.00	Call	87.89070	0.08789	71.38020	0.07138	87.891	15.47	0.33	0.00	731.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Call	44.77350	0.04477	37.03540	0.03704	44.774	16.13	0.19	0.00	600.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	440.87350	0.44087	512.13540	0.51214	440.873	16.13	0.81	0.00	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	483.61860	0.48362	556.37040	0.55637	483.619	16.29	0.84	0.00	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	23.40520	0.02341	20.00490	0.02000	23.405	16.72	0.11	0.00	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	14.55	Call	12.69150	0.01269	11.48120	0.01148	12.692	17.38	0.06	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	2.14440	0.00214	1.94040	0.00194	2.144	20.41	0.01	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	0.80880	0.00081	0.77730	0.00078	0.809	22.03	0.00	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			13.82490	13.82490	13.74860	13.74860		15.16	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			13.82810	13.82810	13.75230	13.75230		15.42	0.00	0.00	0	6.00
\$ / R	On 15/02/2019	Any day expiry	13.87	Put	262.53450	0.26253	318.55940	0.31856	262.535	15.48	0.52	0.00	0	22,000.00
\$ / R	On 25/02/2019	Any day expiry			13.84440	13.84440	13.76940	13.76940		15.38	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			13.84930	13.84930	13.77430	13.77430		15.54	0.00	2,259,359.30	163	5,899.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	33.70510	0.03371	43.91500	0.04391	33.705	14.85	0.10	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	217.41410	0.21741	261.01430	0.26101	217.414	15.34	0.41	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	519.39320	0.51939	583.73620	0.58374	519.393	16.51	0.66	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	155.67950	0.15568	146.24450	0.14624	155.680	16.65	0.32	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	556.37950	0.55638	621.94450	0.62194	556.379	16.65	0.68	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	100.31180	0.10031	95.57900	0.09558	100.312	17.40	0.22	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	68.00340	0.06800	65.83190	0.06583	68.003	17.97	0.16	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	27.87860	0.02788	27.35630	0.02736	27.879	19.21	0.07	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	13.59160	0.01359	13.43130	0.01343	13.592	19.68	0.04	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			13.85580	13.85580	13.78080	13.78080		15.52	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			13.85750	13.85750	13.78240	13.78240		15.57	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			13.86730	13.86730	13.79220	13.79220		15.62	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	372.57700	0.37258	426.15370	0.42615	372.577	15.85	0.52	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	54.24090	0.05424	52.88870	0.05289	54.241	18.81	0.12	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.87870	13.87870	13.80360	13.80360		15.80	0.00	423,827,740.60	30,538	531,386.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.16300	0.00016	0.20280	0.00020	0.163	22.37	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	3.04130	0.00304	3.62380	0.00362	3.041	17.69	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	8.84080	0.00884	12.96510	0.01297	8.841	14.08	0.03	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	9.67030	0.00967	15.06070	0.01506	9.670	13.94	0.03	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	28.75030	0.02875	39.76700	0.03977	28.750	14.32	0.08	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	39.77570	0.03978	53.26070	0.05326	39.776	14.45	0.10	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	42.32280	0.04232	56.33090	0.05633	42.323	14.47	0.11	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	53.76710	0.05377	69.95020	0.06995	53.767	14.58	0.13	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	62.00510	0.06201	79.61020	0.07961	62.005	14.64	0.14	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	75.04860	0.07505	94.83460	0.09483	75.049	14.74	0.17	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	81.20700	0.08121	102.09300	0.10209	81.207	14.78	0.18	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	104.38960	0.10439	129.04300	0.12904	104.390	14.91	0.21	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	126.02390	0.12602	153.77110	0.15377	126.024	15.02	0.24	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	134.86540	0.13487	163.79140	0.16379	134.865	15.06	0.26	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	167.28920	0.16729	200.18870	0.20019	167.289	15.20	0.30	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	181.55700	0.18156	216.05220	0.21605	181.557	15.25	0.32	0.00	0	17,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	200.45100	0.20045	236.93460	0.23693	200.451	15.32	0.34	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	220.52610	0.22053	258.98710	0.25899	220.526	15.39	0.36	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	228.88870	0.22889	268.13400	0.26813	228.889	15.42	0.37	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	255.11560	0.25512	296.69120	0.29669	255.116	15.50	0.40	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	264.23700	0.26424	306.58100	0.30658	264.237	15.53	0.41	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	13.72	Put	273.54720	0.27355	316.65180	0.31665	273.547	15.56	0.42	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	287.86660	0.28787	332.10190	0.33210	287.867	15.60	0.43	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	307.61320	0.30761	353.33330	0.35333	307.613	15.65	0.45	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	322.90990	0.32291	370.20410	0.37020	322.910	15.69	0.46	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	338.62360	0.33862	387.71120	0.38771	338.624	15.73	0.47	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	343.95140	0.34395	393.63380	0.39363	343.951	15.75	0.48	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	365.71860	0.36572	417.75190	0.41775	365.719	15.80	0.50	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	323.83980	0.32384	302.43990	0.30244	323.840	15.93	0.48	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	304.35010	0.30435	284.53880	0.28454	304.350	16.05	0.46	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	425.65010	0.42565	480.93880	0.48094	425.650	16.05	0.54	10,461,666.81	1,400	35,606.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	450.81490	0.45081	507.32250	0.50732	450.815	16.15	0.56	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	236.50150	0.23650	222.28290	0.22228	236.502	16.54	0.38	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	221.87230	0.22187	208.86200	0.20886	221.872	16.66	0.36	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	614.80800	0.61481	677.58660	0.67759	614.808	16.74	0.65	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	629.39690	0.62940	692.62170	0.69262	629.397	16.78	0.66	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	208.09690	0.20810	196.22170	0.19622	208.097	16.78	0.34	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	666.43770	0.66644	730.72430	0.73072	666.438	16.91	0.67	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	735.03460	0.73503	801.06370	0.80106	735.035	17.13	0.70	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	742.80120	0.74280	809.01130	0.80901	742.801	17.15	0.71	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	169.29780	0.16930	160.58430	0.16058	169.298	17.18	0.29	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	164.96970	0.16497	156.60710	0.15661	164.970	17.23	0.28	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	160.75170	0.16075	152.72450	0.15272	160.752	17.27	0.28	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	782.05170	0.78205	849.12450	0.84912	782.052	17.27	0.72	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	805.91970	0.80592	873.35300	0.87335	805.920	17.35	0.73	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	830.01990	0.83002	897.79680	0.89780	830.020	17.42	0.74	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	903.44100	0.90344	972.33670	0.97234	903.441	17.63	0.76	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	978.54620	0.97855	1,048.55650	1.04856	978.546	17.83	0.79	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	108.25180	0.10825	103.82020	0.10382	108.252	17.97	0.20	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,038.12170	1.03812	1,108.89420	1.10889	1,038.122	17.99	0.80	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,046.70890	1.04671	1,117.58370	1.11758	1,046.709	18.01	0.81	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,055.31630	1.05532	1,126.29020	1.12629	1,055.316	18.03	0.81	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,063.94060	1.06394	1,135.01350	1.13501	1,063.941	18.06	0.81	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	82.96980	0.08297	80.30660	0.08031	82.970	18.41	0.16	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,239.97950	1.23998	1,312.70170	1.31270	1,239.979	18.50	0.85	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,293.96490	1.29396	1,367.07700	1.36708	1,293.965	18.64	0.86	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,312.06650	1.31207	1,385.29890	1.38530	1,312.066	18.68	0.86	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,321.13710	1.32114	1,394.42730	1.39443	1,321.137	18.70	0.86	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	66.24140	0.06624	64.65560	0.06466	66.241	18.79	0.13	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,375.81580	1.37582	1,449.43520	1.44944	1,375.816	18.84	0.87	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,384.96990	1.38497	1,458.63640	1.45864	1,384.970	18.86	0.88	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	62.01350	0.06201	60.53200	0.06053	62.014	18.91	0.12	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	59.61300	0.05961	58.05910	0.05806	59.613	18.97	0.12	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,495.47790	1.49548	1,569.07040	1.56907	1,495.478	19.11	0.89	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	48.05560	0.04806	47.11470	0.04711	48.056	19.21	0.10	0.00	0	2,000.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	44.57130	0.04457	43.94070	0.04394	44.571	19.28	0.09	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	43.90460	0.04390	43.33260	0.04333	43.905	19.29	0.09	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	41.33130	0.04133	40.98030	0.04098	41.331	19.34	0.09	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	38.90280	0.03890	38.75550	0.03876	38.903	19.39	0.08	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	32.41950	0.03242	32.78100	0.03278	32.419	19.55	0.07	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	25.78020	0.02578	26.59990	0.02660	25.780	19.74	0.06	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	25.00210	0.02500	25.86980	0.02587	25.002	19.77	0.05	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	22.80420	0.02280	23.80060	0.02380	22.804	19.84	0.05	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	19.25810	0.01926	20.43450	0.02043	19.258	19.98	0.04	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	15.76610	0.01577	17.07790	0.01708	15.766	20.15	0.04	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	14.59730	0.01460	15.94330	0.01594	14.597	20.22	0.03	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	12.13370	0.01213	13.52670	0.01353	12.134	20.37	0.03	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	10.72760	0.01073	12.13010	0.01213	10.728	20.47	0.03	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	7.88790	0.00789	9.29100	0.00929	7.888	20.73	0.02	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	7.64940	0.00765	9.06720	0.00907	7.649	20.76	0.02	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	5.18870	0.00519	5.91080	0.00591	5.189	21.67	0.01	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	5.14400	0.00514	5.84260	0.00584	5.144	21.70	0.01	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	4.92770	0.00493	5.51510	0.00552	4.928	21.85	0.01	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	4.68430	0.00468	5.14890	0.00515	4.684	22.03	0.01	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	4.64540	0.00465	5.09070	0.00509	4.645	22.06	0.01	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	4.60700	0.00461	5.03310	0.00503	4.607	22.09	0.01	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	4.14470	0.00414	4.34810	0.00435	4.145	22.47	0.01	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	3.92250	0.00392	4.02350	0.00402	3.923	22.68	0.01	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	3.37400	0.00337	3.23830	0.00324	3.374	23.28	0.01	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	2.41420	0.00241	1.86400	0.00186	2.414	24.78	0.01	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	1.27200	0.00127	0.90250	0.00090	1.272	24.93	0.00	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.89390	13.89390	13.81870	13.81870		15.95	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	376.61370	0.37661	426.23620	0.42624	376.614	15.93	0.48	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	446.81090	0.44681	500.57070	0.50057	446.811	16.19	0.53	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.89740	13.89740	13.82210	13.82210		16.02	0.00	5,035,247.00	363	4,228.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	71.18000	0.07118	88.07550	0.08808	71.180	14.89	0.15	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	188.88350	0.18888	0.00000	0.00000	188.883	15.40	0.30	2,520,657.00	600	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	404.00530	0.40401	0.00000	0.00000	404.005	15.97	0.53	4,368,760.66	600	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	581.66230	0.58166	640.32540	0.64033	581.662	16.71	0.60	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	616.24990	0.61625	676.07380	0.67607	616.250	16.82	0.62	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	222.10610	0.22211	0.00000	0.00000	222.106	17.17	0.33	2,771,178.82	600	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	162.64580	0.16265	154.44400	0.15444	162.646	17.78	0.26	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	66.77380	0.06677	64.50500	0.06450	66.774	19.38	0.12	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	42.90390	0.04290	42.20190	0.04220	42.904	19.98	0.08	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.90430	13.90430	13.82880	13.82880		16.00	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			13.90950	13.90950	13.83380	13.83380		16.09	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	335.27800	0.33528	378.78690	0.37879	335.278	15.90	0.43	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	259.13970	0.25914	244.30720	0.24431	259.140	17.09	0.36	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			13.92680	13.92680	13.85050	13.85050		16.20	0.00	0.00	0	260.00

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 26/04/2019	Any day expiry		13.94570	13.94570	13.86930	13.86930		16.33	0.00	3,864,895.00	278	349.00	
\$ / R		On 30/04/2019	Any day expiry		13.95250	13.95250	13.87620	13.87620		16.32	0.00	2,275,969.00	163	345.00	
\$ / R		On 30/04/2019	Any day expiry	13.00	Put	113.60640	0.11361	133.22720	0.13323	113.606	15.17	0.18	0.00	0	3,000.00
\$ / R		On 30/04/2019	Any day expiry	13.49	Call	723.75550	0.72376	682.18590	0.68219	723.756	15.68	0.67	0.00	0	2,500.00
\$ / R		On 30/04/2019	Any day expiry	14.20	Put	635.08580	0.63509	690.57700	0.69058	635.086	16.82	0.56	0.00	0	250.00
\$ / R		On 30/04/2019	Any day expiry	14.25	Put	668.15390	0.66815	724.72670	0.72473	668.154	16.92	0.58	0.00	0	250.00
\$ / R		On 30/04/2019	Any day expiry	14.84	Call	218.18410	0.21818	208.02020	0.20802	218.184	18.11	0.28	0.00	0	500.00
\$ / R		On 30/04/2019	Any day expiry	15.61	Call	109.56350	0.10956	105.16340	0.10516	109.564	19.58	0.15	0.00	0	250.00
\$ / R		On 30/04/2019	Any day expiry	15.96	Call	79.91850	0.07992	77.05860	0.07706	79.919	20.16	0.11	0.00	0	250.00
\$ / R		On 31/05/2019	Any day expiry		14.00540	14.00540	13.92940	13.92940		16.60	0.00	2,284,608.00	163	238.00	
\$ / R		On 31/05/2019	Any day expiry	13.00	Put	150.98840	0.15099	173.51660	0.17352	150.988	15.37	0.20	0.00	0	500.00
\$ / R		On 31/05/2019	Any day expiry	14.20	Put	680.49160	0.68049	734.69370	0.73469	680.492	16.96	0.53	0.00	0	250.00
\$ / R		On 31/05/2019	Any day expiry	14.25	Put	712.55470	0.71255	767.72850	0.76773	712.555	17.05	0.55	0.00	0	250.00
\$ / R		On 31/05/2019	Any day expiry	15.01	Call	264.54170	0.26454	254.48000	0.25448	264.542	18.45	0.29	0.00	0	500.00
\$ / R		On 31/05/2019	Any day expiry	15.79	Call	147.93610	0.14794	142.88770	0.14289	147.936	19.77	0.17	0.00	0	250.00
\$ / R		On 31/05/2019	Any day expiry	16.15	Call	113.09720	0.11310	109.57970	0.10958	113.097	20.32	0.14	0.00	0	250.00
\$ / R		On 03/06/2019	Any day expiry		14.01060	14.01060	13.93450	13.93450		16.57	0.00	0.00	0	0.00	
\$ / R		On 04/06/2019	Any day expiry		14.01230	14.01230	13.93620	13.93620		16.59	0.00	0.00	0	74.00	
\$ / R		On 14/06/2019	Foreign Exchange Future		14.02930	14.02930	13.95340	13.95340		16.74	0.00	163,188,817.60	11,632	109,867.00	
\$ / R		On 14/06/2019	Foreign Exchange Future	10.69	Put	4.94900	0.00495	5.35150	0.00535	4.949	18.40	0.01	0.00	0	1,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	12.28	Put	54.07370	0.05407	61.80790	0.06181	54.074	15.58	0.08	0.00	0	1,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	12.75	Put	111.61490	0.11161	129.65520	0.12966	111.615	15.26	0.15	0.00	0	1,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	12.98	Put	161.87880	0.16188	184.87980	0.18488	161.879	15.44	0.20	0.00	0	911.00
\$ / R		On 14/06/2019	Foreign Exchange Future	13.00	Put	166.88670	0.16689	190.33720	0.19034	166.887	15.45	0.21	0.00	0	165,703.00
\$ / R		On 14/06/2019	Foreign Exchange Future	13.24	Put	235.43980	0.23544	264.44180	0.26444	235.440	15.63	0.26	0.00	0	30,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	13.25	Put	238.64630	0.23865	267.88660	0.26789	238.646	15.64	0.27	0.00	0	1,282.00
\$ / R		On 14/06/2019	Foreign Exchange Future	13.83	Put	486.38640	0.48639	531.85430	0.53185	486.386	16.42	0.43	0.00	0	25,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	13.88	Put	512.62940	0.51263	559.20590	0.55921	512.629	16.49	0.44	0.00	0	5,035.00
\$ / R		On 14/06/2019	Foreign Exchange Future	13.98	Call	616.54600	0.61655	589.64380	0.58964	616.546	16.64	0.53	0.00	0	1,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.00	Put	578.49900	0.57850	628.10880	0.62811	578.499	16.67	0.47	0.00	0	143,900.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.07	Put	618.94830	0.61895	670.45100	0.67045	618.948	16.77	0.49	0.00	0	39,589.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.20	Put	698.42340	0.69842	752.38090	0.75238	698.423	17.00	0.52	0.00	0	13,600.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.25	Put	730.13750	0.73014	784.98530	0.78499	730.138	17.09	0.54	0.00	0	1,282.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.42	Call	451.75610	0.45176	433.53770	0.43354	451.756	17.39	0.42	0.00	0	30.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.58	Call	403.40210	0.40340	387.55850	0.38756	403.402	17.66	0.39	0.00	0	1,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.63	Put	990.08960	0.99009	1,050.83370	1.05083	990.090	17.75	0.62	0.00	0	8,203.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.65	Put	1,004.62230	1.00462	1,065.63500	1.06564	1,004.622	17.79	0.63	0.00	0	1,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.82	Call	340.69110	0.34069	328.12970	0.32813	340.691	18.09	0.34	0.00	0	30,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	15.10	Call	280.63440	0.28063	270.94890	0.27095	280.634	18.60	0.29	0.00	0	1,500.00
\$ / R		On 14/06/2019	Foreign Exchange Future	15.32	Call	241.51560	0.24152	233.65530	0.23366	241.516	19.00	0.25	0.00	0	1,980.00
\$ / R		On 14/06/2019	Foreign Exchange Future	15.50	Call	213.47310	0.21347	205.91160	0.20591	213.473	19.30	0.23	0.00	0	145,182.00
\$ / R		On 14/06/2019	Foreign Exchange Future	15.62	Call	195.93930	0.19594	189.18880	0.18919	195.939	19.48	0.21	0.00	0	5,035.00
\$ / R		On 14/06/2019	Foreign Exchange Future	15.64	Call	193.16650	0.19317	186.54210	0.18654	193.167	19.51	0.21	0.00	0	39,589.00
\$ / R		On 14/06/2019	Foreign Exchange Future	15.80	Call	172.43550	0.17244	166.75610	0.16676	172.435	19.74	0.19	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 14/06/2019	Foreign Exchange Future	15.89	Call	161.83220	0.16183	156.62370	0.15662	161.832	19.87	0.18	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	158.45470	0.15845	153.39800	0.15340	158.455	19.91	0.18	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	149.81370	0.14981	145.13820	0.14514	149.814	20.02	0.17	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	140.70200	0.14070	136.42210	0.13642	140.702	20.15	0.16	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	49.57020	0.04957	49.42680	0.04943	49.570	23.57	0.06	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.03960	14.03960	13.96370	13.96370		16.74	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	1,060.73920	1.06074	1,122.62370	1.12262	1,060.739	17.89	0.64	177,902,962.80	20,000	0.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	75.55440	0.07555	74.93790	0.07494	75.554	21.95	0.09	24,254,003.20	20,000	0.00
\$ / R	On 28/06/2019	Any day expiry			14.05320	14.05320	13.97740	13.97740		16.77	0.00	3,830,747.00	273	333.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	181.74990	0.18175	206.22340	0.20622	181.750	15.51	0.21	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	714.90980	0.71491	768.34580	0.76835	714.910	17.02	0.51	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	746.27480	0.74627	800.61250	0.80061	746.275	17.11	0.53	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	299.31490	0.29931	289.61440	0.28961	299.315	18.69	0.29	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	178.06450	0.17806	172.75480	0.17275	178.065	19.89	0.19	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	140.72120	0.14072	136.83450	0.13683	140.721	20.39	0.15	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.05830	14.05830	13.98260	13.98260		16.75	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.06180	14.06180	13.98600	13.98600		16.77	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	334.32710	0.33433	370.63860	0.37064	334.327	15.92	0.32	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	137.19600	0.13720	133.57440	0.13357	137.196	20.51	0.15	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.11010	14.11010	14.03480	14.03480		16.91	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	213.45540	0.21346	239.55120	0.23955	213.455	15.60	0.22	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	749.80110	0.74980	803.02970	0.80303	749.801	17.07	0.50	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	780.53860	0.78054	834.61880	0.83462	780.539	17.14	0.51	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	339.84500	0.33984	331.95730	0.33196	339.845	18.91	0.30	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	213.59660	0.21360	209.29640	0.20930	213.597	20.01	0.20	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	173.97830	0.17398	170.81780	0.17082	173.978	20.47	0.17	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.11190	14.11190	14.03660	14.03660		16.92	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.13310	14.13310	14.05780	14.05780		16.99	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	939.45310	0.93945	997.39720	0.99740	939.453	17.50	0.55	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	210.71100	0.21071	207.22830	0.20723	210.711	20.24	0.19	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.16320	14.16320	14.08790	14.08790		17.03	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	238.61700	0.23862	266.31660	0.26632	238.617	15.64	0.22	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	777.68660	0.77769	831.39610	0.83140	777.687	17.10	0.48	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	807.96400	0.80796	862.50540	0.86251	807.964	17.18	0.49	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	370.00840	0.37001	363.19070	0.36319	370.008	19.14	0.30	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	242.12100	0.24212	238.83750	0.23884	242.121	20.18	0.21	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	200.86050	0.20086	198.66960	0.19867	200.860	20.65	0.17	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.16850	14.16850	14.09320	14.09320		17.00	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.17200	14.17200	14.09680	14.09680		17.02	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.17380	14.17380	14.09850	14.09850		17.02	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	79.09400	0.07909	78.99200	0.07899	79.094	23.66	0.07	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.19330	14.19330	14.11800	14.11800		17.09	0.00	0.00	0	14,290.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	8.67190	0.00867	9.23180	0.00923	8.672	15.80	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	129.73770	0.12974	147.67240	0.14767	129.738	15.17	0.14	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	13.25	Put	332.13690	0.33214	365.25460	0.36525	332.137	15.85	0.28	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	626.64380	0.62664	675.77050	0.67577	626.644	16.66	0.41	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	659.10310	0.65910	709.33700	0.70934	659.103	16.75	0.43	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	726.40740	0.72641	778.77470	0.77877	726.407	16.93	0.45	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	796.78040	0.79678	851.03350	0.85103	796.780	17.10	0.48	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	870.02630	0.87003	926.11530	0.92612	870.026	17.28	0.50	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,618.89690	1.61890	1,686.77880	1.68678	1,618.897	18.86	0.67	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,763.05200	1.76305	1,831.42370	1.83142	1,763.052	19.14	0.70	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	339.31030	0.33931	333.86880	0.33387	339.310	19.53	0.27	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	180.06390	0.18006	182.01350	0.18201	180.064	21.33	0.15	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	156.56500	0.15656	158.95570	0.15896	156.565	22.10	0.13	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	146.39050	0.14639	148.94680	0.14895	146.390	22.49	0.12	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	142.80380	0.14280	145.41110	0.14541	142.804	22.63	0.12	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	128.37660	0.12838	131.17010	0.13117	128.377	23.30	0.11	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	121.33780	0.12134	120.36690	0.12037	121.338	23.60	0.10	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	110.41650	0.11042	109.64870	0.10965	110.416	23.60	0.09	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	72.92710	0.07293	72.77530	0.07278	72.927	23.60	0.07	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.21800	14.21800	14.14280	14.14280		17.10	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	261.86500	0.26186	290.09580	0.29010	261.865	15.66	0.23	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	801.91660	0.80192	854.94650	0.85495	801.917	17.10	0.47	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	831.78840	0.83179	885.60280	0.88560	831.788	17.17	0.48	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	400.83950	0.40084	394.14210	0.39414	400.839	19.26	0.30	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	271.72530	0.27173	268.48810	0.26849	271.725	20.27	0.21	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	227.67610	0.22768	225.45340	0.22545	227.676	20.75	0.18	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.22160	14.22160	14.14630	14.14630		17.11	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.27330	14.27330	14.19810	14.19810		17.20	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	284.83780	0.28484	314.27400	0.31427	284.838	15.72	0.23	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	825.36550	0.82537	879.04270	0.87904	825.366	17.12	0.46	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	855.10120	0.85510	909.30260	0.90930	855.101	17.20	0.47	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	426.02390	0.42602	420.20160	0.42020	426.024	19.44	0.30	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	297.96080	0.29796	295.57060	0.29557	297.961	20.44	0.22	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	253.90420	0.25390	253.28540	0.25329	253.904	20.91	0.19	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.32580	14.32580	14.25030	14.25030		17.33	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	304.65010	0.30465	334.82190	0.33482	304.650	15.77	0.23	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	843.67310	0.84367	898.46760	0.89847	843.673	17.12	0.45	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	873.18690	0.87319	928.74930	0.92875	873.187	17.19	0.46	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	451.43650	0.45144	446.50940	0.44651	451.437	19.57	0.30	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	322.93890	0.32294	321.54730	0.32155	322.939	20.55	0.22	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	279.69550	0.27970	281.22760	0.28123	279.695	21.03	0.20	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.33130	14.33130	14.25570	14.25570		17.32	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.33490	14.33490	14.25930	14.25930		17.33	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.35120	14.35120	14.27550	14.27550		17.33	0.00	0.00	0	10,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	48.64630	0.04865	61.79230	0.06179	48.646	13.23	0.06	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	565.02330	0.56502	610.55820	0.61056	565.023	16.34	0.35	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 13/12/2019	Foreign Exchange Future	14.07	Put	777.79180	0.77779	830.30190	0.83030	777.792	16.93	0.42	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	347.54640	0.34755	346.03090	0.34603	347.546	20.48	0.23	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	289.81860	0.28982	290.36230	0.29036	289.819	21.18	0.20	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	109.49060	0.10949	109.98390	0.10998	109.491	23.28	0.08	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.38380	14.38380	14.30790	14.30790		17.38	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	324.19500	0.32419	355.33890	0.35534	324.195	15.80	0.23	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	861.38210	0.86138	916.79320	0.91679	861.382	17.09	0.44	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	890.65460	0.89065	946.80080	0.94680	890.655	17.16	0.44	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	475.75590	0.47576	472.27040	0.47227	475.756	19.67	0.30	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	349.23680	0.34924	349.21040	0.34921	349.237	20.62	0.23	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	307.38240	0.30738	311.19510	0.31120	307.382	21.13	0.20	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.38750	14.38750	14.31150	14.31150		17.38	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.44100	14.44100	14.36490	14.36490		17.47	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.50050	14.50050	14.42440	14.42440		17.57	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.52730	14.52730	14.45130	14.45130		17.65	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	80.45860	0.08046	97.22280	0.09722	80.459	13.72	0.08	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	797.36430	0.79736	852.28260	0.85228	797.364	16.90	0.39	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	396.48360	0.39648	401.17040	0.40117	396.484	21.42	0.23	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.56000	14.56000	14.48390	14.48390		17.68	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.61180	14.61180	14.53580	14.53580		17.76	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.67700	14.67700	14.60110	14.60110		17.89	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.69620	14.69620	14.62030	14.62030		17.90	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.78450	14.78450	14.70860	14.70860		18.01	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.87660	14.87660	14.80080	14.80080		18.11	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.87870	13.87870	13.80360	13.80360		15.80	0.00	208,180.50	15	422.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.02930	14.02930	13.95340	13.95340		16.74	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.19330	14.19330	14.11800	14.11800		17.09	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.35120	14.35120	14.27550	14.27550		17.33	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.52730	14.52730	14.45130	14.45130		17.65	0.00	0.00	0	0.00
£ / R	On 21/01/2019	Any day expiry			17.82020	17.82020	17.66650	17.66650		12.34	0.00	0.00	0	4,112.00
£ / R	On 31/01/2019	Any day expiry			17.83530	17.83530	17.68750	17.68750		14.30	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			17.91890	17.91890	17.77880	17.77880		14.90	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.97290	17.97290	17.83250	17.83250		15.07	0.00	14,576,021.90	811	394,766.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	453.91640	0.45392	544.78170	0.54478	453.916	15.13	0.50	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	138.99140	0.13899	123.83840	0.12384	138.991	16.42	0.21	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,327.69900	1.32770	1,456.48020	1.45648	1,327.699	16.66	0.83	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	41.26600	0.04127	37.48740	0.03749	41.266	17.74	0.07	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	33.33670	0.03334	30.19960	0.03020	33.337	18.01	0.06	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	7.93810	0.00794	7.12860	0.00713	7.938	19.86	0.02	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			18.00710	18.00710	17.86640	17.86640		15.22	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			18.06070	18.06070	17.91870	17.91870		15.25	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			18.09520	18.09520	17.95270	17.95270		15.37	0.00	0.00	0	120.00

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			18.24610		18.24610		18.10370	18.10370		15.62	0.00	10,947,660.00	600	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.54180		18.54180		18.39780	18.39780		15.85	0.00	0.00	0	14,864.00
£ / R	On 13/12/2019	Foreign Exchange Future			18.82220		18.82220		18.67560	18.67560		16.03	0.00	0.00	0	247.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.13150		19.13150		18.98180	18.98180		16.61	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12796		0.12796		0.12741	0.12741		20.79	0.00	7,726,811.40	60,386	9,986.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13030		0.13030		0.12974	0.12974		21.77	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13287		0.13287		0.13231	0.13231		21.66	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13534		0.13534		0.13477	0.13477		21.67	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13820		0.13820		0.13761	0.13761		21.74	0.00	0.00	0	0.00
€ / R	On 21/01/2019	Any day expiry			15.71560		15.71560		15.63310	15.63310		11.89	0.00	0.00	0	4,830.00
€ / R	On 28/02/2019	Any day expiry			15.82030		15.82030		15.75280	15.75280		13.99	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.87790		15.87790		15.81030	15.81030		14.23	0.00	48,665,763.50	3,065	132,620.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	314.53030		0.31453		300.66360	0.30066	314.530	14.45	0.46	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			15.86880		15.86880		15.80150	15.80150		14.31	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			15.97200		15.97200		15.90360	15.90360		14.55	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			16.00900		16.00900		15.94020	15.94020		14.73	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.17150		16.17150		16.10340	16.10340		15.15	0.00	0.00	0	24,570.00
€ / R	On 14/08/2019	Any day expiry			16.37990		16.37990		16.31250	16.31250		15.55	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,177.78360		1.17778		1,238.14560	1.23815	1,177.784	16.38	0.60	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	144.58940		0.14459		147.90090	0.14790	144.589	19.75	0.13	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.49390		16.49390		16.42650	16.42650		15.68	0.00	0.00	0	22,079.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	313.96310		0.31396		314.75610	0.31476	313.963	18.40	0.23	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.80390		16.80390		16.73560	16.73560		15.98	0.00	0.00	0	12,777.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	61.46300		0.06146		73.51270	0.07351	61.463	14.25	0.06	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	657.43390		0.65743		708.45740	0.70846	657.434	15.19	0.36	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	286.68000		0.28668		292.47570	0.29248	286.680	20.82	0.17	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.11300		17.11300		17.04340	17.04340		16.32	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.80000		96.80000		96.81000	96.81000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			614.68800		614.68800		614.98500	614.98500			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			625.40300		625.40300		625.70700	625.70700			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			637.58500		637.58500		637.89500	637.89500			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			709.86200		709.86200		710.52600	710.52600			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			722.23600		722.23600		722.91300	722.91300			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			736.30400		736.30400		736.99500	736.99500			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			643.22500		643.22500		644.18600	644.18600			0.00	0.00	0	905.00
ALBI	On 02/05/2019	Index Future			654.43800		654.43800		655.41700	655.41700			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			667.18500		667.18500		668.18400	668.18400			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			9.95110		9.95110		9.91960	9.91960		12.30	0.00	0.00	0	7,365.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.07130		10.07130		10.03980	10.03980		12.84	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.20360		10.20360		10.17250	10.17250		13.00	0.00	0.00	0	813.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.33110		10.33110		10.30000	10.30000		13.12	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	297.75010		0.29775		293.96630	0.29397	297.750	14.13	0.34	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.47340		10.47340		10.44240	10.44240		13.58	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.44960		10.44960		10.43280	10.43280		13.21	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.58370		10.58370		10.56570	10.56570		13.86	0.00	0.00	0	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.72760		10.72760		10.71010	10.71010		14.09	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.74330		10.74330		10.72550	10.72550		14.06	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			10.87990		10.87990		10.86120	10.86120		14.54	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			19.45000		19.45000		17.52000	17.52000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.03680		14.03680		14.01640	14.01640		14.55	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.31000		14.31000		14.28990	14.28990		15.78	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.61150		14.61150		14.59170	14.59170		16.60	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.90020		14.90020		14.88140	14.88140		17.15	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.18490		15.18490		15.16320	15.16320		17.45	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.04430		2.04430		2.03950	2.03950		13.99	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.06550		2.06550		2.06100	2.06100		14.46	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.14430		2.14430		2.13450	2.13450		13.89	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.18500		2.18500		2.17510	2.17510		14.51	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.22900		2.22900		2.21900	2.21900		14.87	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.26770		2.26770		2.25810	2.25810		14.81	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.39730		2.39730		2.38760	2.38760		15.96	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			10.92580		78.38283		10.90181	78.52389			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future			11.02129		75.95810		10.99650	76.10170			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future			11.11949		77.43789		11.09379	77.58446			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	11.17451		80.52806		11.15047	80.68906			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.27048		77.67125		11.24562	77.83521			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.36739		79.18475		11.34165	79.35203			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	636.81400		636.81400		637.79700	637.79700			0.00	0.00	0	450.00
GOVI	On 02/05/2019	GOVI	647.91500		647.91500		648.91600	648.91600			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	660.53500		660.53500		661.55700	661.55700			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.77280	1.77280		1.76320	1.76320			15.55	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.79530	1.79530		1.78570	1.78570			16.71	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	133.40721	133.40721		133.36638	133.36638				0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	135.76324	135.76324		135.72188	135.72188				0.00	20,364,486.00	150	150.00
I2025	On 01/08/2019	Bond Future	138.39341	138.39341		138.35144	138.35144				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	101.67231	101.67231		101.57738	101.57738				0.00	0.00	0	1,568.00
I2029	On 02/05/2019	Bond Future	102.39499	102.39499		102.29846	102.29846				0.00	0.00	0	1,386.00
I2029	On 01/08/2019	Bond Future	104.41398	104.41398		104.31573	104.31573				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	104.11797	104.11797		103.98991	103.98991				0.00	0.00	0	5,890.00
I2033	On 02/05/2019	Bond Future	104.81133	104.81133		104.68137	104.68137				0.00	20,962,266.00	200	200.00
I2033	On 01/08/2019	Bond Future	106.87800	106.87800		106.74552	106.74552				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	121.67655	121.67655		121.67273	121.67273				0.00	0.00	0	7,024.00
I2038	On 02/05/2019	Bond Future	123.82532	123.82532		123.82167	123.82167				0.00	0.00	0	3,452.00
I2038	On 01/08/2019	Bond Future	126.21433	126.21433		126.21077	126.21077				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	115.21143	115.21143		115.20756	115.20756				0.00	0.00	0	8,440.00
I2046	On 02/05/2019	Bond Future	115.56010	115.56010		115.55643	115.55643				0.00	0.00	0	4,018.00
I2046	On 01/08/2019	Bond Future	117.83877	117.83877		117.83505	117.83505				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	119.21170	119.21170		119.20749	119.20749				0.00	0.00	0	8,016.00
I2050	On 02/05/2019	Bond Future	121.31690	121.31690		121.31292	121.31292				0.00	0.00	0	2,630.00
I2050	On 01/08/2019	Bond Future	121.89077	121.89077		121.88686	121.88686				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			256.04000		256.04000		255.93800	255.93800			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future			260.56200		260.56200		260.45900	260.45900			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future			265.69900		265.69900		265.59400	265.59400			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			0.13540		0.13540		0.13440	0.13440			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13490		0.13490		0.13390	0.13390			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13430		0.13430		0.13360	0.13360			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13280		0.13280		0.13310	0.13310			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13070		0.13070		0.13260	0.13260			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.63260		1.63260		1.62460	1.62460		13.40	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.65620		1.65620		1.64800	1.64800		13.63	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.36090		9.36090		9.36660	9.36660		12.50	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.47740		9.47740		9.48230	9.48230		13.14	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.60440		9.60440		9.61010	9.61010		13.49	0.00	0.00	0	213.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.72570		9.72570		9.73230	9.73230		13.82	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.21880		10.21880		10.22260	10.22260		14.83	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.31820		1.31820		1.31280	1.31280			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32470		1.32470		1.31920	1.31920			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.29500		1.29500		1.29190	1.29190			0.00	0.00	0	200.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.30060		1.30060		1.29740	1.29740			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.30640		1.30640		1.30310	1.30310			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.31150		1.31150		1.30820	1.30820			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.31690		1.31690		1.31350	1.31350			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.14400		1.14400		1.14540	1.14540			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.15270		1.15270		1.15410	1.15410			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.16210		1.16210		1.16350	1.16350			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.17090		1.17090		1.17230	1.17230			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.17800		1.17800		1.17940	1.17940			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			8.79879		111.00885		8.78429	111.09487		6.83	0.00	0.00	0	86,150.00
R186	On 07/02/2019	Bond Future	8.30	Call	29.77000		0.02977		37.78000	0.03778	29.770	6.46	0.04	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	147.19000		0.14719		172.14000	0.17214	147.190	6.64	0.16	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	645.63000		0.64563		703.64000	0.70364	645.630	6.85	0.47	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.00	Put	296.81000		0.29681		289.04000	0.28904	296.810	7.04	0.26	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.10	Put	178.55000		0.17855		175.29000	0.17529	178.550	7.16	0.17	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	2,448.54000		2.44854	2,533.75000	2.53375	2,448.540		7.29	0.89	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	2,604.97000		2.60497	2,690.63000	2.69063	2,604.970		7.33	0.91	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,816.53000		2.81653	2,902.62000	2.90262	2,816.530		7.38	0.92	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	3,411.40000		3.41140	3,498.03000	3.49803	3,411.400		7.52	0.96	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	15.98000		0.01598	16.60000	0.01660	15.980		7.67	0.02	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	0.64000		0.00064	0.74000	0.00074	0.640		7.95	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	0.53000		0.00053	0.61000	0.00061	0.530		7.95	0.00	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			8.84938		112.94396	8.83420	113.03171			6.77	0.00	0.00	0	4,550.00
R186	On 02/05/2019	Bond Future	8.50	Call	794.16000		0.79416	828.80000	0.82880	794.160		6.62	0.31	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,045.32000		1.04532	1,086.26000	1.08626	1,045.320		6.69	0.38	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,115.12000		1.11512	1,157.64000	1.15764	1,115.120		6.71	0.40	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,237.74000		1.23774	1,282.88000	1.28288	1,237.740		6.74	0.42	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,507.84000		1.50784	1,558.12000	1.55812	1,507.840		6.81	0.48	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,141.45000		2.14145	2,201.24000	2.20124	2,141.450		6.95	0.59	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,899.55000		2.89955	2,967.31000	2.96731	2,899.550		7.17	0.69	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,103.34000		3.10334	3,172.81000	3.17281	3,103.340		7.22	0.71	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,313.35000		3.31335	3,384.41000	3.38441	3,313.350		7.28	0.73	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	325.51000		0.32551	318.73000	0.31873	325.510		7.83	0.13	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	192.88000		0.19288	188.88000	0.18888	192.880		7.83	0.09	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	164.72000		0.16472	161.32000	0.16132	164.720		7.83	0.08	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	144.00000		0.14400	141.04000	0.14104	144.000		7.83	0.07	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.89535		109.84265	8.87940	109.93229			6.88	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	777.57000		0.77757	805.41000	0.80541	777.570		6.28	0.26	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,672.68000		2.67268	2,729.78000	2.72978	2,672.680		6.92	0.57	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	508.53000		0.50853	499.19000	0.49919	508.530		8.06	0.15	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			300.34781		300.34781	300.08366	300.08366				0.00	0.00	0	955.00
R197	On 02/05/2019	Bond Future			305.65212		305.65212	305.38375	305.38375				0.00	0.00	0	1,400.00
R197	On 01/08/2019	Bond Future			304.11996		304.11996	303.84673	303.84673				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			234.45745		234.45745	234.31447	234.31447				0.00	0.00	0	6,748.00
R202	On 02/05/2019	Bond Future			238.59806		238.59806	238.45305	238.45305				0.00	0.00	0	2,057.00
R202	On 01/08/2019	Bond Future			239.28762		239.28762	239.14003	239.14003				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			7.99468		102.69479	7.97988	102.74486			2.99	0.00	0.00	0	62,388.00
R2023	On 02/05/2019	Bond Future			8.01575		100.55546	7.99987	100.60656			3.16	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.02052		102.51434	8.00332	102.56658			3.27	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			9.29940		91.44322		9.27989	91.56777		9.46	0.00	0.00	0	53,622.00
R2030	On 07/02/2019	Bond Future	8.90	Call	92.87000		0.09287		115.03000	0.11503	92.870	9.03	0.10	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	497.44000		0.49744		562.18000	0.56218	497.440	9.38	0.36	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,117.66000		2.11766		2,233.06000	2.23306	2,117.660	9.96	0.81	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,537.20000		2.53720		2,656.48000	2.65648	2,537.200	10.10	0.87	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	7.05000		0.00705		7.31000	0.00731	7.050	10.96	0.01	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future			9.35586		93.03729		9.33565	93.16420		9.43	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	729.42000		0.72942		771.55000	0.77155	729.420	9.06	0.27	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,047.85000		2.04785		2,125.22000	2.12522	2,047.850	9.59	0.53	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	466.36000		0.46636		452.61000	0.45261	466.360	10.85	0.16	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.41218		90.84439		9.39117	90.97394		9.56	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			9.51531		93.66772		9.49588	93.80225		10.30	0.00	0.00	0	42,475.00
R2032	On 02/05/2019	Bond Future			9.57174		91.14394		9.55166	91.28102		10.70	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.62633		92.91966		9.60554	93.05952		10.33	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			9.67083		97.61593		9.65143	97.76513		10.99	0.00	0.00	0	74,160.00
R2035	On 02/05/2019	Bond Future			9.72556		94.81756		9.70555	94.96961		11.45	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			9.77955		96.66471		9.75887	96.81984		11.08	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			9.73445		89.89309		9.70993	90.08315		12.09	0.00	0.00	0	64,737.00
R2037	On 02/05/2019	Bond Future			9.79144		91.46015		9.76618	91.65372		12.03	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			9.84936		88.98625		9.82327	89.18372		12.21	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			9.80938		93.14854		9.78990	93.31083		12.50	0.00	0.00	0	30,578.00
R2040	On 02/05/2019	Bond Future			9.86618		94.77232		9.84612	94.93763		12.46	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,550.49000		1.55049		1,624.41000	1.62441	1,550.490	12.24	0.37	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,200.43000		4.20043		4,323.39000	4.32339	4,200.430	13.24	0.67	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.92405		92.11259		9.90334	92.28125		12.65	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			9.83385		90.26509		9.80931	90.47320		13.12	0.00	0.00	0	37,872.00
R2044	On 02/05/2019	Bond Future			9.88848		91.83869		9.86324	92.05058		13.08	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			9.94410		89.24693		9.91807	89.46308		13.32	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			9.81428		93.80647		9.78978	94.02029		12.94	0.00	0.00	0	107,243.00

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			9.86379		91.00511		9.83861	91.22283		13.55	0.00	0.00	0	6.00
R2048	On 01/08/2019	Bond Future			9.91272		92.77798		9.88679	93.00006		13.16	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			6.14900		101.52671		6.13476	101.53941		0.27	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future			5.65530		103.29654		5.63590	103.30966		0.25	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			4.33995		101.66668		4.30942	101.68019		0.19	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			7.08443		101.84182		7.08395	101.84275		0.99	0.00	0.00	0	17,335.00
R208	On 02/05/2019	Bond Future			7.01108		100.21629		7.01042	100.21745		1.12	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.86721		102.16868		6.86635	102.17000		1.19	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			9.60338		74.38804		9.57884	74.54938		12.38	0.00	12,943,518.96	174	117,685.00
R209	On 07/02/2019	Bond Future	9.04	Call	28.79000		0.02879		39.58000	0.03958	28.790	11.54	0.04	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	695.16000		0.69516		787.88000	0.78788	695.160	12.45	0.43	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	60.88000		0.06088		58.45000	0.05845	60.880	13.85	0.06	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.65263		72.53586		9.62740	72.70015		12.92	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,090.40000		1.09040		1,157.70000	1.15770	1,090.400	12.27	0.35	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,112.53000		3.11253		3,230.57000	3.23057	3,112.530	13.22	0.66	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	481.65000		0.48165		462.54000	0.46254	481.650	14.42	0.16	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	338.32000		0.33832		325.01000	0.32501	338.320	14.92	0.12	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.70017		73.94903		9.67418	74.11666		12.58	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			188.02228		188.02228		188.01689	188.01689			0.00	0.00	0	2,020.00
R210	On 02/05/2019	Bond Future			188.78703		188.78703		188.78185	188.78185			0.00	0.00	0	712.00
R210	On 01/08/2019	Bond Future			192.50958		192.50958		192.50457	192.50457			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			156.05113		156.05113		156.04782	156.04782			0.00	0.00	0	3,450.00

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	158.80705		158.80705		158.80400	158.80400			0.00	0.00	0	1,526.00
R212	On 01/08/2019	Bond Future	161.86717		161.86717		161.86424	161.86424			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	9.40005		86.09686		9.38060	86.21901		9.98	0.00	0.00	0	31,062.00
R213	On 02/05/2019	Bond Future	9.45140		84.04844		9.43132	84.17285		10.41	0.00	0.00	0	1,200.00
R213	On 01/08/2019	Bond Future	9.50114		85.68577		9.48034	85.81276		10.14	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	9.79417		73.40893		9.76967	73.57615		13.32	0.00	0.00	0	29,281.00
R214	On 02/05/2019	Bond Future	9.84331		71.39287		9.81815	71.56312		13.91	0.00	0.00	0	1,200.00
R214	On 01/08/2019	Bond Future	9.89181		72.78366		9.86592	72.95732		13.49	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	10.24520		10.24520		10.18780	10.18780		13.35	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.37920		10.37920		10.29840	10.29840		13.97	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.50430		2.50430		2.48280	2.48280		19.33	0.00	0.00	0	25,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.41890		2.41890		2.39970	2.39970		19.98	0.00	0.00	0	0.00
Total for Derivatives :												965,241,321.04	152,174	7 943 668.00
Grand Total:												965,241,321.04	152,174	7 943 668.00