



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: 24/01/2019

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 25/01/2019	Any day expiry		13.76620	13.76620		13.86520	13.86520		15.07	0.00	704,381.40	51	0.00
\$ / R	On 30/01/2019	Any day expiry		13.77410	13.77410		13.87300	13.87300		13.74	0.00	0.00	0	1,018.00
\$ / R	On 31/01/2019	Any day expiry		13.77570	13.77570		13.87460	13.87460		14.17	0.00	539,604.00	39	1,837.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	1.15490	0.00115	1.06690	0.00107	1.155	18.04	0.01	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	13.80	Put	120.48440	0.12048	80.89340	0.08089	120.484	14.17	0.53	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	13.95	Put	223.77080	0.22377	159.08250	0.15908	223.771	15.21	0.72	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.00	Call	39.24020	0.03924	67.78850	0.06779	39.240	15.55	0.23	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Call	15.15950	0.01516	27.83490	0.02783	15.160	16.94	0.10	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	439.45950	0.43946	353.23490	0.35323	439.459	16.94	0.90	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	486.22660	0.48623	397.50660	0.39751	486.227	17.29	0.92	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	6.41550	0.00642	12.06330	0.01206	6.415	18.19	0.05	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.55	Call	2.94350	0.00294	5.45830	0.00546	2.944	19.41	0.02	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	0.32260	0.00032	0.80070	0.00080	0.323	23.88	0.00	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	0.12260	0.00012	0.27960	0.00028	0.123	26.64	0.00	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry		13.79670	13.79670		13.89560	13.89560		14.39	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry		13.80000	13.80000		13.89890	13.89890		14.54	0.00	0.00	0	6.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 15/02/2019	Any day expiry	13.87	Put	237.27230	0.23727	191.00410	0.19100	237.272	14.78	0.55	0.00	0	22,000.00
\$ / R	On 25/02/2019	Any day expiry			13.81620	13.81620	13.91520	13.91520		14.40	0.00	207,870.00	15	0.00
\$ / R	On 28/02/2019	Any day expiry			13.82100	13.82100	13.92020	13.92020		14.58	0.00	0.00	0	5,759.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	19.97630	0.01998	18.41060	0.01841	19.976	13.88	0.07	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	189.37940	0.18938	158.07710	0.15808	189.379	14.42	0.41	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	504.34190	0.50434	441.14360	0.44114	504.342	15.84	0.70	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	114.07790	0.11408	147.64090	0.14764	114.078	16.00	0.28	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	543.07790	0.54308	477.44090	0.47744	543.078	16.00	0.72	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	68.11820	0.06812	90.73580	0.09074	68.118	16.84	0.18	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	42.78000	0.04278	59.03650	0.05904	42.780	17.43	0.12	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	14.70070	0.01470	21.96430	0.02196	14.701	18.73	0.05	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	6.68560	0.00669	10.20740	0.01021	6.686	19.44	0.02	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			13.82750	13.82750	13.92680	13.92680		14.71	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			13.82910	13.82910	13.92850	13.92850		14.76	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			13.83880	13.83880	13.93840	13.93840		14.83	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	350.05370	0.35005	301.22710	0.30123	350.054	15.09	0.54	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	34.79450	0.03479	45.90190	0.04590	34.794	18.28	0.09	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.85010	13.85010	13.95010	13.95010		14.92	0.00	693,266,755.50	50,055	543,881.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.06060	0.00006	0.06510	0.00007	0.061	22.04	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	1.43180	0.00143	1.49430	0.00149	1.432	17.03	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	6.69320	0.00669	6.07540	0.00608	6.693	14.07	0.02	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	7.79730	0.00780	6.59160	0.00659	7.797	14.06	0.03	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	21.63090	0.02163	17.67010	0.01767	21.631	13.96	0.07	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	29.72860	0.02973	24.54500	0.02454	29.729	13.93	0.09	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	31.61700	0.03162	26.15680	0.02616	31.617	13.92	0.09	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	40.18500	0.04019	33.49860	0.03350	40.185	13.90	0.11	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	46.43890	0.04644	38.88360	0.03888	46.439	13.88	0.12	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	56.48650	0.05649	47.57430	0.04757	56.486	13.86	0.15	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	61.29010	0.06129	51.74350	0.05174	61.290	13.85	0.16	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	82.33070	0.08233	67.76500	0.06777	82.331	14.00	0.20	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	102.49310	0.10249	84.93110	0.08493	102.493	14.12	0.23	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	110.85700	0.11086	92.09550	0.09210	110.857	14.17	0.24	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	142.02330	0.14202	119.00090	0.11900	142.023	14.32	0.29	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	155.94110	0.15594	131.11200	0.13111	155.941	14.38	0.31	0.00	0	17,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	174.52810	0.17453	147.36550	0.14737	174.528	14.46	0.34	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	194.44660	0.19445	164.88300	0.16488	194.447	14.54	0.36	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	202.78790	0.20279	172.24660	0.17225	202.788	14.57	0.37	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	229.09510	0.22910	195.57250	0.19557	229.095	14.66	0.40	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	238.29110	0.23829	203.76320	0.20376	238.291	14.69	0.41	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	247.69960	0.24770	212.15890	0.21216	247.700	14.72	0.42	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	262.21050	0.26221	225.14090	0.22514	262.210	14.76	0.44	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	282.29300	0.28229	243.17410	0.24317	282.293	14.83	0.46	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	297.90100	0.29790	257.24230	0.25724	297.901	14.87	0.47	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	313.97440	0.31397	271.77000	0.27177	313.974	14.92	0.49	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 18/03/2019	Foreign Exchange Future	13.86	Put	319.67880	0.31968	276.71470	0.27671	319.679	14.94	0.49	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	342.99520	0.34300	297.00280	0.29700	342.995	15.05	0.51	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	273.35240	0.27335	323.59030	0.32359	273.352	15.19	0.46	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	254.79620	0.25480	302.60160	0.30260	254.796	15.32	0.44	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	404.69620	0.40470	352.50160	0.35250	404.696	15.32	0.56	0.00	0	35,606.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	430.67620	0.43068	376.57570	0.37658	430.676	15.43	0.58	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	191.48560	0.19149	230.20100	0.23020	191.486	15.86	0.35	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	178.13540	0.17814	214.76170	0.21476	178.135	15.99	0.33	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	600.45500	0.60045	535.86590	0.53587	600.455	16.07	0.68	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	615.57350	0.61557	550.19230	0.55019	615.573	16.13	0.69	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	165.67350	0.16567	200.29230	0.20029	165.673	16.13	0.31	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	653.95450	0.65395	586.64510	0.58665	653.954	16.26	0.71	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	725.00520	0.72501	654.43360	0.65443	725.005	16.50	0.74	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	733.04710	0.73305	662.12930	0.66213	733.047	16.53	0.74	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	131.21530	0.13122	159.95450	0.15995	131.215	16.56	0.26	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	127.43800	0.12744	155.50100	0.15550	127.438	16.61	0.25	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	123.76690	0.12377	151.16670	0.15117	123.767	16.66	0.25	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	773.66690	0.77367	701.06670	0.70107	773.667	16.66	0.76	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	798.35750	0.79836	724.78860	0.72479	798.358	16.74	0.76	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	823.21680	0.82322	748.76520	0.74877	823.217	16.82	0.77	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	898.79040	0.89879	822.14460	0.82214	898.790	17.03	0.80	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	976.17050	0.97617	897.11760	0.89712	976.171	17.24	0.82	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	78.75840	0.07876	98.22340	0.09822	78.758	17.38	0.17	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,037.47150	1.03747	956.69830	0.95670	1,037.471	17.41	0.84	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,046.30240	1.04630	965.29370	0.96529	1,046.302	17.43	0.84	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,055.15100	1.05515	973.90930	0.97391	1,055.151	17.45	0.84	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,064.01700	1.06402	982.54640	0.98255	1,064.017	17.48	0.84	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	58.14760	0.05815	73.33200	0.07333	58.148	17.85	0.13	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,244.63310	1.24463	1,159.07440	1.15907	1,244.633	17.94	0.88	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,299.89210	1.29989	1,213.28370	1.21328	1,299.892	18.08	0.89	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,318.40730	1.31841	1,231.46600	1.23147	1,318.407	18.13	0.89	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,327.68200	1.32768	1,240.57680	1.24058	1,327.682	18.15	0.89	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	44.99120	0.04499	57.25070	0.05725	44.991	18.25	0.10	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,383.55960	1.38356	1,295.51350	1.29551	1,383.560	18.29	0.90	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,392.90910	1.39291	1,304.71260	1.30471	1,392.909	18.32	0.90	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	41.73830	0.04174	53.24730	0.05325	41.738	18.37	0.09	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	39.90570	0.03991	50.98420	0.05098	39.906	18.44	0.09	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,505.10150	1.50510	1,415.98540	1.41599	1,505.101	18.51	0.92	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	30.45850	0.03046	40.45770	0.04046	30.458	18.59	0.07	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	27.80530	0.02781	37.05550	0.03706	27.805	18.64	0.07	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	27.30110	0.02730	36.40740	0.03641	27.301	18.65	0.07	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	25.37060	0.02537	33.92010	0.03392	25.371	18.69	0.06	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	23.56930	0.02357	31.59090	0.03159	23.569	18.73	0.06	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	18.86470	0.01886	25.46840	0.02547	18.865	18.85	0.05	0.00	0	139,342.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	14.23410	0.01423	19.37850	0.01938	14.234	19.00	0.04	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	13.70600	0.01371	18.67950	0.01868	13.706	19.02	0.04	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	12.23240	0.01223	16.72270	0.01672	12.232	19.08	0.03	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	9.91780	0.00992	13.63120	0.01363	9.918	19.19	0.03	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	7.72640	0.00773	10.68050	0.01068	7.726	19.32	0.02	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	7.01560	0.00702	9.71810	0.00972	7.016	19.37	0.02	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	5.56030	0.00556	7.73720	0.00774	5.560	19.49	0.02	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	4.75910	0.00476	6.64030	0.00664	4.759	19.57	0.01	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	3.21960	0.00322	4.51820	0.00452	3.220	19.77	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	3.09590	0.00310	4.34670	0.00435	3.096	19.79	0.01	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	2.75100	0.00275	3.00140	0.00300	2.751	21.51	0.01	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	2.74370	0.00274	2.99120	0.00299	2.744	21.56	0.01	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	2.70830	0.00271	2.94170	0.00294	2.708	21.80	0.01	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	2.66880	0.00267	2.88640	0.00289	2.669	22.09	0.01	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	2.66260	0.00266	2.87740	0.00288	2.663	22.13	0.01	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	2.65630	0.00266	2.86870	0.00287	2.656	22.18	0.01	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	2.58330	0.00258	2.76460	0.00276	2.583	22.80	0.01	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	2.54910	0.00255	2.71530	0.00272	2.549	23.14	0.01	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	2.46890	0.00247	2.59640	0.00260	2.469	24.10	0.01	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	2.35540	0.00236	2.40960	0.00241	2.355	26.49	0.01	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	1.16680	0.00117	1.54620	0.00155	1.167	26.49	0.00	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.86470	13.86470	13.96480	13.96480		15.02	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	351.89050	0.35189	308.13210	0.30813	351.891	15.09	0.49	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	424.37210	0.42437	373.39530	0.37340	424.372	15.39	0.55	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.86800	13.86800	13.96810	13.96810		15.09	0.00	0.00	0	4,228.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	52.82030	0.05282	43.48360	0.04348	52.820	13.93	0.13	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	163.10970	0.16311	139.20270	0.13920	163.110	14.51	0.30	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	349.59740	0.34960	406.58750	0.40659	349.597	15.13	0.51	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	563.26820	0.56327	504.00270	0.50400	563.268	15.96	0.63	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	598.99160	0.59899	537.79000	0.53779	598.992	16.08	0.64	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	179.06030	0.17906	212.53860	0.21254	179.060	16.46	0.30	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	125.97420	0.12597	151.67850	0.15168	125.974	17.10	0.23	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	44.54950	0.04455	57.08070	0.05708	44.549	18.60	0.09	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	25.46880	0.02547	34.32440	0.03432	25.469	19.01	0.06	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.87450	13.87450	13.97460	13.97460		15.07	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			13.87940	13.87940	13.97940	13.97940		15.27	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	309.51510	0.30952	271.40570	0.27141	309.515	15.06	0.44	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	213.59770	0.21360	249.49240	0.24949	213.598	16.36	0.34	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			13.89570	13.89570	13.99570	13.99570		15.29	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			13.91380	13.91380	14.01380	14.01380		15.37	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			13.91890	13.91890	14.01890	14.01890		15.35	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			13.92060	13.92060	14.02070	14.02070		15.39	0.00	0.00	0	345.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	93.09650	0.09310	80.87640	0.08088	93.096	14.29	0.17	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	665.68920	0.66569	737.60880	0.73761	665.689	14.82	0.67	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 30/04/2019	Any day expiry	14.20	Put	614.21080	0.61421	558.00310	0.55800	614.211	16.03	0.58	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	648.16710	0.64817	590.28350	0.59028	648.167	16.14	0.60	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	177.86520	0.17787	203.94330	0.20394	177.865	17.39	0.25	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	82.69580	0.08270	96.82150	0.09682	82.696	18.87	0.13	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	58.24930	0.05825	68.71920	0.06872	58.249	19.46	0.09	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			13.97330	13.97330	14.07380	14.07380		15.78	0.00	0.00	0	238.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	129.36140	0.12936	114.78340	0.11478	129.361	14.56	0.19	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	659.81750	0.65982	606.20090	0.60620	659.818	16.26	0.55	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	692.58200	0.69258	637.50070	0.63750	692.582	16.36	0.56	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	224.44390	0.22444	251.84790	0.25185	224.444	17.82	0.26	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	119.09450	0.11909	135.92790	0.13593	119.095	19.15	0.15	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	89.01510	0.08902	102.13760	0.10214	89.015	19.70	0.12	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			13.97840	13.97840	14.07890	14.07890		15.85	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			13.98010	13.98010	14.08060	14.08060		15.86	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.99710	13.99710	14.09770	14.09770		15.95	0.00	153,968.10	11	110,126.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	3.26580	0.00327	3.16830	0.00317	3.266	17.78	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	42.75580	0.04276	39.82690	0.03983	42.756	14.86	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	92.96260	0.09296	82.63660	0.08264	92.963	14.46	0.14	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	139.98840	0.13999	125.19930	0.12520	139.988	14.64	0.19	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	144.74210	0.14474	129.52130	0.12952	144.742	14.66	0.20	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	210.76350	0.21076	189.87100	0.18987	210.763	14.84	0.26	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	213.88690	0.21389	192.73790	0.19274	213.887	14.85	0.26	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	461.78540	0.46179	421.33420	0.42133	461.785	15.69	0.43	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	488.28670	0.48829	446.30630	0.44631	488.287	15.77	0.45	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	560.64930	0.56065	616.23710	0.61624	560.649	15.92	0.52	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	554.95710	0.55496	509.34400	0.50934	554.957	15.95	0.48	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	596.61120	0.59661	548.09230	0.54809	596.611	16.08	0.50	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	677.59440	0.67759	624.99460	0.62499	677.594	16.32	0.54	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	709.94630	0.70995	655.95840	0.65596	709.946	16.42	0.55	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	401.73880	0.40174	443.81760	0.44382	401.739	16.73	0.41	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	355.82710	0.35583	393.92700	0.39393	355.827	17.03	0.37	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	975.50960	0.97551	911.82180	0.91182	975.510	17.12	0.64	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	990.36340	0.99036	926.21120	0.92621	990.363	17.16	0.65	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	296.77610	0.29678	329.53690	0.32954	296.776	17.47	0.32	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	240.62370	0.24062	268.23980	0.26824	240.624	17.99	0.27	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	204.57290	0.20457	228.70720	0.22871	204.573	18.39	0.23	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	178.57610	0.17858	201.11740	0.20112	178.576	18.68	0.21	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	162.76730	0.16277	183.67440	0.18367	162.767	18.86	0.19	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	160.27960	0.16028	180.92450	0.18092	160.280	18.89	0.19	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	141.77130	0.14177	160.43760	0.16044	141.771	19.12	0.17	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	132.37550	0.13238	150.01130	0.15001	132.375	19.26	0.16	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	129.39340	0.12939	146.70000	0.14670	129.393	19.30	0.16	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	121.79270	0.12179	138.24810	0.13825	121.793	19.42	0.15	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	113.81510	0.11382	129.36560	0.12937	113.815	19.55	0.14	0.00	0	6,800.00

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	17.96	Call	33.84750	0.03385	40.87420	0.04087	33.848	22.61	0.04	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.00730	14.00730	14.10790	14.10790		15.96	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.02090	14.02090	14.12150	14.12150		16.01	0.00	0.00	0	333.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	159.08150	0.15908	143.26950	0.14327	159.081	14.73	0.20	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	693.73960	0.69374	642.23330	0.64223	693.740	16.36	0.53	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	725.69430	0.72569	672.86180	0.67286	725.694	16.45	0.54	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	258.94230	0.25894	287.00770	0.28701	258.942	18.09	0.27	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	147.64390	0.14764	166.22640	0.16623	147.644	19.29	0.17	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	114.61840	0.11462	129.68370	0.12968	114.618	19.80	0.13	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.02600	14.02600	14.12660	14.12660		16.07	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.02940	14.02940	14.13000	14.13000		16.10	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	308.68030	0.30868	279.52190	0.27952	308.680	15.18	0.32	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	111.69780	0.11170	126.24440	0.12624	111.698	19.92	0.13	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.07730	14.07730	14.17800	14.17800		16.25	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	190.39270	0.19039	173.69490	0.17369	190.393	14.87	0.21	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	727.12250	0.72712	677.81900	0.67782	727.123	16.41	0.51	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	758.36710	0.75837	707.85610	0.70786	758.367	16.49	0.52	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	297.75730	0.29776	326.97160	0.32697	297.757	18.31	0.28	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	180.51350	0.18051	201.21320	0.20121	180.513	19.40	0.18	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	144.63210	0.14463	161.93260	0.16193	144.632	19.86	0.15	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.07900	14.07900	14.17980	14.17980		16.25	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.10010	14.10010	14.20120	14.20120		16.26	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	919.23370	0.91923	864.35020	0.86435	919.234	16.87	0.56	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	178.42550	0.17843	198.36150	0.19836	178.425	19.63	0.17	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.12990	14.12990	14.23130	14.23130		16.37	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	214.56840	0.21457	197.74600	0.19775	214.568	14.92	0.22	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	753.39120	0.75339	706.25420	0.70625	753.391	16.45	0.49	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	784.12500	0.78412	735.72590	0.73573	784.125	16.53	0.50	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	327.97970	0.32798	357.20740	0.35721	327.980	18.58	0.28	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	207.77260	0.20777	229.72620	0.22973	207.773	19.59	0.19	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	169.79540	0.16980	188.40610	0.18841	169.795	20.04	0.16	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.13520	14.13520	14.23660	14.23660		16.34	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.13870	14.13870	14.24010	14.24010		16.36	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.14050	14.14050	14.24190	14.24190		16.36	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	61.20520	0.06121	72.57600	0.07258	61.205	22.92	0.06	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.15980	14.15980	14.26130	14.26130		16.36	0.00	0.00	0	14,290.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	7.31200	0.00731	7.33020	0.00733	7.312	15.54	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	114.33440	0.11433	104.95200	0.10495	114.334	14.59	0.13	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	305.36750	0.30537	283.70360	0.28370	305.368	15.14	0.27	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	600.29260	0.60029	560.94780	0.56095	600.293	16.00	0.42	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	632.93920	0.63294	592.20680	0.59221	632.939	16.09	0.43	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	700.74500	0.70075	657.25970	0.65726	700.745	16.27	0.46	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	771.84720	0.77185	725.59130	0.72559	771.847	16.45	0.48	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	846.09570	0.84610	797.15990	0.79716	846.096	16.63	0.51	0.00	0	33,151.00

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	15.38	Put	1,607.11250	1.60711	1,538.28040	1.53828	1,607.113	18.29	0.69	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,753.31610	1.75332	1,682.03020	1.68203	1,753.316	18.57	0.71	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	298.57450	0.29857	326.88590	0.32689	298.575	18.95	0.25	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	151.89610	0.15190	166.67000	0.16667	151.896	20.74	0.14	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	130.48590	0.13049	143.54360	0.14354	130.486	21.48	0.12	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	121.28830	0.12129	133.59620	0.13360	121.288	21.86	0.11	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	118.05380	0.11805	130.09720	0.13010	118.054	22.01	0.11	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	105.11290	0.10511	116.08130	0.11608	105.113	22.66	0.09	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	97.24150	0.09724	110.01110	0.11001	97.241	22.86	0.09	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	87.81850	0.08782	102.34790	0.10235	87.819	22.86	0.08	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	56.06510	0.05607	66.40260	0.06640	56.065	22.86	0.05	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.18440	14.18440	14.28630	14.28630		16.44	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	236.71700	0.23672	219.91860	0.21992	236.717	14.95	0.22	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	775.80620	0.77581	730.54770	0.73055	775.806	16.44	0.48	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	806.08530	0.80609	759.74360	0.75974	806.085	16.51	0.49	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	357.39170	0.35739	388.59200	0.38859	357.392	18.69	0.28	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	235.39140	0.23539	258.45720	0.25846	235.391	19.67	0.20	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	194.56330	0.19456	214.26730	0.21427	194.563	20.14	0.17	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.18790	14.18790	14.29000	14.29000		16.45	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.23900	14.23900	14.34190	14.34190		16.53	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	258.65840	0.25866	241.39060	0.24139	258.658	15.01	0.22	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	797.61150	0.79761	752.89390	0.75289	797.611	16.46	0.46	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	827.61030	0.82761	781.83580	0.78184	827.610	16.53	0.47	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	381.06670	0.38107	412.42920	0.41243	381.067	18.86	0.28	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	259.71800	0.25972	282.82810	0.28283	259.718	19.83	0.20	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	218.67860	0.21868	238.76050	0.23876	218.679	20.29	0.17	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.29050	14.29050	14.39240	14.39240		16.60	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	277.46540	0.27747	260.85830	0.26086	277.465	15.06	0.23	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	815.25740	0.81526	772.64850	0.77265	815.257	16.46	0.45	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	844.97990	0.84498	801.38940	0.80139	844.980	16.53	0.46	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	404.35780	0.40436	435.65450	0.43565	404.358	18.98	0.28	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	282.97820	0.28298	306.26540	0.30627	282.978	19.94	0.21	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	243.63100	0.24363	262.07630	0.26208	243.631	20.44	0.18	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.29580	14.29580	14.39770	14.39770		16.59	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.29940	14.29940	14.40130	14.40130		16.60	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.31540	14.31540	14.41730	14.41730		16.60	0.00	0.00	0	10,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	45.99800	0.04600	42.69600	0.04270	45.998	13.08	0.06	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	535.45600	0.53546	505.44580	0.50545	535.456	15.67	0.35	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	748.40120	0.74840	709.09560	0.70910	748.401	16.27	0.42	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	305.93020	0.30593	330.30310	0.33030	305.930	19.87	0.22	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	252.99330	0.25299	270.89090	0.27089	252.993	20.59	0.18	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	88.28610	0.08829	98.28790	0.09829	88.286	22.58	0.07	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.34730	14.34730	14.44940	14.44940		16.65	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	296.17030	0.29617	279.97670	0.27998	296.170	15.10	0.23	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	831.74290	0.83174	790.79110	0.79079	831.743	16.43	0.44	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	861.17850	0.86118	819.30290	0.81930	861.179	16.50	0.45	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	427.28150	0.42728	458.94550	0.45895	427.282	19.08	0.28	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	307.79300	0.30779	331.78250	0.33178	307.793	20.02	0.21	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	270.52420	0.27052	289.14450	0.28914	270.524	20.57	0.19	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry	14.35090		14.35090	14.35090	14.45290	14.45290		16.65	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry	14.40310		14.40310	14.40310	14.50500	14.50500		16.73	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry	14.46140		14.46140	14.46140	14.56160	14.56160		16.87	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.48780		14.48780	14.48780	14.58710	14.58710		16.97	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	63.35100	0.06335	57.85230	0.05785	63.351	12.90	0.07	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	767.99190	0.76799	733.66930	0.73367	767.992	16.29	0.39	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	353.07610	0.35308	375.66440	0.37566	353.076	20.84	0.21	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry	14.51980		14.51980	14.51980	14.61810	14.61810		17.01	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry	14.57020		14.57020	14.57020	14.66760	14.66760		17.11	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry	14.63180		14.63180	14.63180	14.73250	14.73250		17.27	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.64990		14.64990	14.64990	14.75150	14.75150		17.29	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry	14.73420		14.73420	14.73420	14.83950	14.83950		17.42	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future	14.83290		14.83290	14.83290	14.93490	14.93490		17.54	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future	13.85010		13.85010	13.85010	13.95010	13.95010		14.92	0.00	0.00	0	422.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future	13.99710		13.99710	13.99710	14.09770	14.09770		15.95	0.00	139,971.00	10	5.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future	14.15980		14.15980	14.15980	14.26130	14.26130		16.36	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future	14.31540		14.31540	14.31540	14.41730	14.41730		16.60	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future	14.48780		14.48780	14.48780	14.58710	14.58710		16.97	0.00	0.00	0	0.00
£ / R	On 31/01/2019	Any day expiry	17.98270		17.98270	17.98270	18.11820	18.11820		14.14	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry	18.06750		18.06750	18.06750	18.20350	18.20350		14.15	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.12170		18.12170	18.12170	18.25900	18.25900		14.38	0.00	9,966,935.00	550	395,622.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	336.31680	0.33632	287.76980	0.28777	336.317	14.36	0.44	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	134.04000	0.13404	169.36430	0.16936	134.040	15.63	0.22	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,171.75960	1.17176	1,064.00770	1.06401	1,171.760	15.85	0.82	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	33.22000	0.03322	45.31910	0.04532	33.220	16.88	0.07	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	26.46890	0.02647	35.64820	0.03565	26.469	17.21	0.05	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	6.06130	0.00606	7.23680	0.00724	6.061	19.54	0.01	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry	18.15520		18.15520	18.15520	18.29280	18.29280		14.55	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry	18.20720		18.20720	18.20720	18.34490	18.34490		14.58	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry	18.24100		18.24100	18.24100	18.37890	18.37890		14.66	0.00	0.00	0	120.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.39310		18.39310	18.39310	18.53240	18.53240		15.05	0.00	0.00	0	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future	18.69030		18.69030	18.69030	18.83140	18.83140		15.37	0.00	0.00	0	15,609.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.97100		18.97100	18.97100	19.11420	19.11420		15.57	0.00	1,783,274.00	94	12,690.00
£ / R	On 16/03/2020	Foreign Exchange Future	19.28270		19.28270	19.28270	19.42290	19.42290		16.16	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future	0.12710		0.12710	0.12710	0.12750	0.12750		22.63	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future	0.12940		0.12940	0.12940	0.12980	0.12980		21.63	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 16/09/2019	Foreign Exchange Future			0.13190		0.13190		0.13230	0.13230		21.48	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13430		0.13430		0.13480	0.13480		21.30	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13710		0.13710		0.13760	0.13760		21.22	0.00	0.00	0	0.00
€ / R	On 20/02/2019	Any day expiry			15.74580		15.74580		15.84230	15.84230		12.91	0.00	0.00	0	0.00
€ / R	On 20/02/2019	Any day expiry	15.80	Put	251.40100		0.25140		208.17630	0.20818	251.401	13.05	0.53	0.00	0	25,000.00
€ / R	On 28/02/2019	Any day expiry			15.77110		15.77110		15.86810	15.86810		13.05	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.82820		15.82820		15.92640	15.92640		13.44	0.00	118,157,513.00	7,465	125,614.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	254.53000		0.25453		300.89880	0.30090	254.530	13.78	0.43	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			15.86370		15.86370		15.96210	15.96210		13.56	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			15.91940		15.91940		16.01770	16.01770		13.72	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			15.95540		15.95540		16.05380	16.05380		13.87	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.11750		16.11750		16.21710	16.21710		14.45	0.00	8,058,750.00	500	24,275.00
€ / R	On 14/08/2019	Any day expiry			16.32430		16.32430		16.42490	16.42490		14.86	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,174.49030		1.17449		1,112.23890	1.11224	1,174.490	15.87	0.61	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	119.65410		0.11965		129.57590	0.12958	119.654	19.33	0.11	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.43740		16.43740		16.53880	16.53880		15.08	0.00	115,061.80	7	22,084.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	272.83580		0.27284		293.86980	0.29387	272.836	17.96	0.22	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.74380		16.74380		16.84760	16.84760		15.42	0.00	0.00	0	17,899.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	49.03060		0.04903		45.87740	0.04588	49.031	13.52	0.05	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	639.66220		0.63966		601.47680	0.60148	639.662	14.69	0.37	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	254.64510		0.25465		264.07330	0.26407	254.645	20.49	0.16	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.08750		17.08750		17.19020	17.19020		15.81	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.71000		96.71000		96.81000	96.81000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			615.71400		615.71400		614.23800	614.23800			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			626.26800		626.26800		624.76800	624.76800			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			638.35300		638.35300		636.82600	636.82600			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			710.34000		710.34000		707.43700	707.43700			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			722.51600		722.51600		719.56500	719.56500			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			736.45900		736.45900		733.45300	733.45300			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			642.78800		642.78800		639.36300	639.36300			0.00	0.00	0	396.00
ALBI	On 02/05/2019	Index Future			653.80600		653.80600		650.32400	650.32400			0.00	0.00	0	751.00
ALBI	On 01/08/2019	Index Future			666.42200		666.42200		662.87500	662.87500			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			9.84700		9.84700		9.95900	9.95900		11.70	0.00	2,471,597.00	251	7,203.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			9.96340		9.96340		10.07700	10.07700		12.35	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.09330		10.09330		10.20860	10.20860		12.52	0.00	1,009,330.00	100	713.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.21960		10.21960		10.33510	10.33510		12.52	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	245.80560		0.24581		280.22190	0.28022	245.806	13.83	0.31	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.35900		10.35900		10.47340	10.47340		13.01	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
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.39760	10.39760	10.45950	10.45950				12.53	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	10.52890	10.52890	10.59140	10.59140				13.29	0.00	0.00	0	400.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	10.67200	10.67200	10.73490	10.73490				13.46	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	10.80600	10.80600	10.87030	10.87030				13.59	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	10.95440	10.95440	11.01630	11.01630				14.07	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future	8.94000	8.94000	13.99000	13.99000					0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.00760	14.00760	14.06290	14.06290				13.65	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.27710	14.27710	14.33310	14.33310				14.97	0.00	2,855,420.00	200	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	14.57620	14.57620	14.63380	14.63380				15.85	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	14.86300	14.86300	14.92150	14.92150				16.40	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	15.18510	15.18510	15.24100	15.24100				16.79	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.03770	2.03770	2.05210	2.05210				13.27	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.05850	2.05850	2.07330	2.07330				13.78	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.12060	2.12060	2.13360	2.13360				12.66	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.16020	2.16020	2.17350	2.17350				13.54	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.20400	2.20400	2.21770	2.21770				14.01	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.24610	2.24610	2.26010	2.26010				14.29	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.29330	2.29330	2.30670	2.30670				14.87	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	10.94821	78.25142	11.02497	77.80382					0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.04827	75.80227	11.12752	75.34727					0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	11.14983	77.26541	11.23188	76.80184					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	11.18218	80.47681	11.26388	79.93448					0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.28193	77.59593	11.36634	77.04449					0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.38138	79.09409	11.46871	78.53226					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
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	636.34200		636.34200		632.90400	632.90400			0.00	0.00	0	46.00
GOVI	On 02/05/2019	GOVI	647.25000		647.25000		643.75500	643.75500			0.00	0.00	0	436.00
GOVI	On 01/08/2019	GOVI	659.74000		659.74000		656.17900	656.17900			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.76900		1.76900		1.78160	1.78160		14.69	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.79150		1.79150		1.80420	1.80420		16.00	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	133.53416		133.53416		133.53023	133.53023			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	135.85365		135.85365		135.85010	135.85010			0.00	0.00	0	520.00
I2025	On 01/08/2019	Bond Future	138.46107		138.46107		138.45771	138.45771			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	101.68595		101.68595		101.68265	101.68265			0.00	0.00	0	80.00
I2029	On 02/05/2019	Bond Future	102.37947		102.37947		102.37638	102.37638			0.00	0.00	0	2,954.00
I2029	On 01/08/2019	Bond Future	104.37973		104.37973		104.37680	104.37680			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	104.50799		104.50799		104.37925	104.37925			0.00	0.00	0	120.00
I2033	On 02/05/2019	Bond Future	105.17828		105.17828		105.04767	105.04767			0.00	0.00	0	5,970.00
I2033	On 01/08/2019	Bond Future	107.23311		107.23311		107.10019	107.10019			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	122.06085		122.06085		121.78201	121.78201			0.00	0.00	0	2,995.00
I2038	On 02/05/2019	Bond Future	124.18100		124.18100		123.89775	123.89775			0.00	0.00	0	9,441.00
I2038	On 01/08/2019	Bond Future	126.55452		126.55452		126.26605	126.26605			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	116.31515		116.31515		116.31080	116.31080			0.00	0.00	0	2,393.00
I2046	On 02/05/2019	Bond Future	116.64980		116.64980		116.64586	116.64586			0.00	0.00	0	10,458.00
I2046	On 01/08/2019	Bond Future	118.92898		118.92898		118.92513	118.92513			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	120.60603		120.60603		120.72740	120.72740			0.00	0.00	0	3,083.00
I2050	On 02/05/2019	Bond Future	122.70097		122.70097		122.82477	122.82477			0.00	0.00	0	10,571.00
I2050	On 01/08/2019	Bond Future	123.27993		123.27993		123.40646	123.40646			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	256.86000		256.86000		256.89300	256.89300			0.00	0.00	0	105.00
IGOV	On 02/05/2019	Index Future	261.32200		261.32200		261.35600	261.35600			0.00	0.00	0	715.00
IGOV	On 01/08/2019	Index Future	266.42700		266.42700		266.46200	266.46200			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

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
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			0.13580		0.13580		0.13650	0.13650			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13550		0.13550		0.13620	0.13620			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13500		0.13500		0.13590	0.13590			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13450		0.13450		0.13520	0.13520			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13410		0.13410		0.13460	0.13460			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.62380		1.62380		1.62660	1.62660		11.94	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.64680		1.64680		1.64970	1.64970		12.99	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.40610		9.40610		9.47710	9.47710		12.03	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.52040		9.52040		9.59190	9.59190		12.69	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.64620		9.64620		9.71940	9.71940		13.05	0.00	0.00	0	213.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.76670		9.76670		9.84060	9.84060		13.22	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			9.89840		9.89840		9.97180	9.97180		13.86	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.31430		1.31430		1.31960	1.31960			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32060		1.32060		1.32380	1.32380			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.30840		1.30840		1.30890	1.30890			0.00	130,840.00	100	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.31410		1.31410		1.31460	1.31460			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.32000		1.32000		1.32050	1.32050			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.32520		1.32520		1.32580	1.32580			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.33100		1.33100		1.33150	1.33150			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.14280		1.14280		1.14170	1.14170			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.15150		1.15150		1.15030	1.15030			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.16090		1.16090		1.15970	1.15970			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.16960		1.16960		1.16860	1.16860			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.17940		1.17940		1.17850	1.17850			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			8.78027		111.11873		8.85154	110.69667		6.54	0.00	2,372,162,648.04	21,348	67,515.00
R186	On 07/02/2019	Bond Future	8.30	Call	8.17000		0.00817		4.33000	0.00433	8.170	6.18	0.02	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	77.42000		0.07742		46.29000	0.04629	77.420	6.36	0.12	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	539.53000		0.53953		378.13000	0.37813	539.530	6.56	0.49	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.00	Put	150.94000		0.15094		264.37000	0.26437	150.940	6.76	0.19	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.10	Put	73.03000		0.07303		141.01000	0.14101	73.030	6.88	0.10	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	2,488.20000		2.48820		2,103.53000	2.10353	2,488.200	7.01	0.95	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	2,653.60000		2.65360		2,262.31000	2.26231	2,653.600	7.05	0.96	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,875.85000		2.87585		2,477.24000	2.47724	2,875.850	7.10	0.97	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	3,492.93000		3.49293		3,081.34000	3.08134	3,492.930	7.23	0.99	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	2.00000		0.00200		5.96000	0.00596	2.000	7.38	0.00	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	0.01000		0.00001		0.07000	0.00007	0.010	7.66	0.00	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	9.92	Put	0.01000		0.00001		0.06000	0.00006	0.010	7.66	0.00	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			8.83563		113.02344		8.91000	112.59445		6.50	0.00	2,503,921,289.76	22,154	46,403.00
R186	On 02/05/2019	Bond Future	8.50	Call	678.23000		0.67823		563.93000	0.56393	678.230	6.17	0.30	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	926.39000		0.92639		782.62000	0.78262	926.390	6.26	0.37	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	996.09000		0.99609		844.67000	0.84467	996.090	6.28	0.39	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,119.50000		1.11950		955.13000	0.95513	1,119.500	6.31	0.42	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,391.02000		1.39102		1,200.41000	1.20041	1,391.020	6.38	0.48	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,031.60000		2.03160		1,789.10000	1.78910	2,031.600	6.50	0.61	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	982.02000		0.98202		0.00000	0.00000	982.020	6.54	0.37	134,689,400.01	3,250	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,797.20000		2.79720		2,507.46000	2.50746	2,797.200	6.64	0.71	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,004.55000		3.00455		2,704.11000	2.70411	3,004.550	6.68	0.73	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,220.42000		3.22042		2,910.01000	2.91001	3,220.420	6.73	0.76	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	215.28000		0.21528		268.68000	0.26868	215.280	7.24	0.10	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	135.29000		0.13529		171.13000	0.17113	135.290	7.50	0.07	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	116.62000		0.11662		148.22000	0.14822	116.620	7.55	0.06	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	100.34000		0.10034		128.29000	0.12829	100.340	7.55	0.05	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.88447		109.90379		8.96240	109.46685		6.83	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	753.66000		0.75366		650.63000	0.65063	753.660	6.24	0.26	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,652.96000		2.65296		2,413.18000	2.41318	2,652.960	6.87	0.58	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	462.47000		0.46247		531.01000	0.53101	462.470	8.00	0.14	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			300.24512		300.24512		300.55816	300.55816			0.00	0.00	0	5.00
R197	On 02/05/2019	Bond Future			305.46042		305.46042		305.77980	305.77980			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			303.87054		303.87054		304.19686	304.19686			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			235.17068		235.17068		235.16281	235.16281			0.00	0.00	0	948.00
R202	On 02/05/2019	Bond Future			239.25572		239.25572		239.24841	239.24841			0.00	0.00	0	8,266.00
R202	On 01/08/2019	Bond Future			239.91575		239.91575		239.90876	239.90876			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			7.94786		102.85328		8.01928	102.61164		2.99	0.00	2,215,768,211.04	21,543	32,282.00
R2023	On 02/05/2019	Bond Future			7.97468		100.68769		8.05097	100.44223		3.22	0.00	2,214,927,804.62	21,998	70,590.00
R2023	On 01/08/2019	Bond Future			7.98215		102.63092		8.06449	102.38096		3.47	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			9.30077		91.43449		9.37191	90.98234		9.08	0.00	1,387,792,689.22	15,178	32,299.00
R2030	On 07/02/2019	Bond Future	8.90	Call	31.84000		0.03184		18.69000	0.01869	31.840	8.65	0.05	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	331.08000		0.33108		225.41000	0.22541	331.080	9.00	0.32	0.00	0	3,960.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 07/02/2019	Bond Future	9.60	Call	1,995.73000	1.99573	1,633.82000	1.63382	1,995.730	9.57	0.87	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,440.87000	2.44087	2,048.62000	2.04862	2,440.870	9.71	0.92	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	0.70000	0.00070	2.23000	0.00223	0.700	10.56	0.00	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future			9.36152	93.00179	9.43506	92.54220		9.06	0.00	1,387,586,706.80	14,920	48,227.00
R2030	On 02/05/2019	Bond Future	8.90	Call	561.03000	0.56103	463.90000	0.46390	561.030	8.35	0.24	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,844.07000	1.84407	1,618.27000	1.61827	1,844.070	8.96	0.53	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	339.31000	0.33931	412.40000	0.41240	339.310	10.05	0.14	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.42078	90.79143	9.49712	90.32313		9.50	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			9.53620	93.52339	9.60237	93.06834		9.90	0.00	931,586,487.79	9,961	21,390.00
R2032	On 02/05/2019	Bond Future			9.59722	90.97042	9.66548	90.50784		10.29	0.00	931,537,100.80	10,240	38,718.00
R2032	On 01/08/2019	Bond Future			9.65512	92.72647	9.72573	92.25511		10.28	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			9.69149	97.45742	9.76270	96.91414		10.56	0.00	991,434,333.66	10,173	11,457.00
R2035	On 02/05/2019	Bond Future			9.75044	94.62901	9.82375	94.07674		11.01	0.00	991,522,766.78	10,478	72,280.00
R2035	On 01/08/2019	Bond Future			9.80753	96.45542	9.88323	95.89266		11.02	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			9.76071	89.69023	9.83682	89.10622		11.62	0.00	1,677,296,991.23	18,701	38,788.00
R2037	On 02/05/2019	Bond Future			9.82189	91.22766	9.90020	90.63396		11.57	0.00	1,676,946,846.12	18,382	58,971.00
R2037	On 01/08/2019	Bond Future			9.88299	88.73270	9.96382	88.12776		12.15	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			9.83061	92.97219	9.91173	92.30327		12.01	0.00	728,437,108.65	7,835	10,535.00
R2040	On 02/05/2019	Bond Future			9.89132	94.56582	9.97475	93.88578		11.97	0.00	728,345,945.64	7,702	19,935.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,224.42000	1.22442	1,016.40000	1.01640	1,224.420	11.29	0.34	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,805.98000	3.80598	3,373.57000	3.37357	3,805.980	12.26	0.67	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.95209	91.88503	10.03817	91.19202		12.59	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			9.85018	90.12705	9.93127	89.44684		12.60	0.00	464,604,942.75	5,155	27,776.00
R2044	On 02/05/2019	Bond Future			9.90841	91.67197	9.99176	90.98035		12.56	0.00	510,246,185.02	5,566	21,495.00
R2044	On 01/08/2019	Bond Future			9.96665	89.06039	10.05255	88.35575		13.23	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,248.44000	1.24844	0.00000	0.00000	1,248.440	12.23	0.27	4,844,257.22	200	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,926.78000	2.92678	0.00000	0.00000	2,926.780	13.05	0.48	4,248,754.12	100	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,721.77000	1.72177	0.00000	0.00000	1,721.770	14.08	0.29	5,149,140.54	200	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			9.83030	93.66715	9.91145	92.96716		12.40	0.00	294,489,519.60	3,144	83,523.00
R2048	On 02/05/2019	Bond Future			9.88328	90.83723	9.96662	90.12552		12.99	0.00	294,585,136.89	3,243	92,177.00
R2048	On 01/08/2019	Bond Future			9.93471	92.59040	10.02050	91.86517		13.06	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
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	6.23888		101.44662		6.23596	101.44922		0.28	0.00	487,146,669.24	4,802	10,937.00
R207	On 02/05/2019	Bond Future	5.81960		103.18553		5.81521	103.18849		0.26	0.00	446,174,231.72	4,324	4,727.00
R207	On 01/08/2019	Bond Future	4.63780		101.53499		4.63044	101.53824		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	7.05560		101.89772		7.11144	101.78949		1.10	0.00	1,138,808,918.72	11,176	7,341.00
R208	On 02/05/2019	Bond Future	6.99524		100.24395		7.05814	100.13419		1.24	0.00	1,147,993,715.40	11,452	10,622.00
R208	On 01/08/2019	Bond Future	6.86062		102.17880		6.93338	102.06716		1.30	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	9.62977		74.21512		9.70585	73.72002		11.88	0.00	705,488,930.72	9,506	18,098.00
R209	On 07/02/2019	Bond Future	9.04	Call	3.25000	0.00325	1.65000	0.00165	3.250	10.77	0.01	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	418.46000	0.41846	282.28000	0.28228	418.460	11.56	0.37	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	15.94000	0.01594	37.60000	0.03760	15.940	12.75	0.02	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.68302	72.33870	9.76115	71.83544		12.42	0.00	703,421,518.80	9,724	106,430.00
R209	On 02/05/2019	Bond Future	9.35	Call	897.24000	0.89724	752.74000	0.75274	897.240	11.78	0.32	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,847.80000	2.84780	2,538.29000	2.53829	2,847.800	12.71	0.65	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	420.55000	0.42055	509.05000	0.50905	420.550	13.90	0.15	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	286.01000	0.28601	349.98000	0.34998	286.010	14.40	0.11	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.73348	73.73503	9.81390	73.22219		12.51	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	188.04757		188.04757		188.19174	188.19174			0.00	0.00	0	2,020.00
R210	On 02/05/2019	Bond Future	188.75849		188.75849		188.90585	188.90585			0.00	0.00	0	1,268.00
R210	On 01/08/2019	Bond Future	192.44645		192.44645		192.59709	192.59709			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	156.28755		156.28755		156.28375	156.28375			0.00	0.00	0	3,450.00
R212	On 02/05/2019	Bond Future	159.00224		159.00224		158.99889	158.99889			0.00	0.00	0	1,526.00
R212	On 01/08/2019	Bond Future	162.03745		162.03745		162.03439	162.03439			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
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	9.41601	85.99681		9.48218	85.58374		9.58	0.00	1,134,555,914.33	13,193	2,102.00
R213		On 02/05/2019	Bond Future	9.47177	83.92250		9.53998	83.50264		10.00	0.00	1,134,716,122.50	13,521	31,013.00
R213		On 01/08/2019	Bond Future	9.52471	85.54218		9.59526	85.11440		10.08	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	9.80520	73.33386		9.88633	72.78557		12.75	0.00	499,403,586.60	6,810	10,546.00
R214		On 02/05/2019	Bond Future	9.85768	71.29592		9.94093	70.73847		13.34	0.00	499,427,919.60	7,005	21,437.00
R214		On 01/08/2019	Bond Future	9.90852	72.67194		9.99415	72.10388		13.40	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	10.20290	10.20290		10.27230	10.27230		12.54	0.00	0.00	0	1,200.00
SGD / R		On 14/06/2019	Foreign Exchange Future	10.33330	10.33330		10.40380	10.40380		13.28	0.00	0.00	0	0.00
TRY / R		On 18/03/2019	Foreign Exchange Future	2.55670	2.55670		2.54870	2.54870		17.21	0.00	0.00	0	25,000.00
TRY / R		On 14/06/2019	Foreign Exchange Future	2.46970	2.46970		2.45970	2.45970		18.17	0.00	0.00	0	0.00
Total for Derivatives :												31,188,823,064.73	382,432	8 208 346.00
Grand Total:												31,188,823,064.73	382,432	8 208 346.00