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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/01/2019

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 30/01/2019	Any day expiry	13.70320	13.70320		13.63590	13.63590		14.61	0.00	0.00	0	1,018.00	
\$ / R	On 31/01/2019	Any day expiry	13.70480	13.70480		13.63740	13.63740		14.70	0.00	0.00	0	1,837.00	
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	0.13720	0.00014	1.57710	0.00158	0.137	20.16	0.00	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	13.80	Put	136.41040	0.13641	201.73420	0.20173	136.410	16.08	0.68	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	13.95	Put	261.47190	0.26147	330.05040	0.33005	261.472	18.14	0.86	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.00	Call	11.98500	0.01198	13.31620	0.01332	11.985	18.82	0.11	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Call	3.74800	0.00375	4.61000	0.00461	3.748	21.57	0.04	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	498.94800	0.49895	567.21000	0.56721	498.948	21.57	0.96	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	548.05690	0.54806	616.16670	0.61617	548.057	22.26	0.97	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	1.46820	0.00147	1.83100	0.00183	1.468	24.04	0.01	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.55	Call	0.49950	0.00050	0.72060	0.00072	0.500	25.52	0.01	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	0.02130	0.00002	0.05590	0.00006	0.021	30.96	0.00	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	0.01770	0.00002	0.03190	0.00003	0.018	36.94	0.00	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry	13.72570	13.72570		13.65820	13.65820		14.21	0.00	0.00	0	70.00	
\$ / R	On 15/02/2019	Any day expiry	13.72890	13.72890		13.66140	13.66140		14.44	0.00	0.00	0	6.00	
\$ / R	On 15/02/2019	Any day expiry	13.76	Put	192.27570	0.19228	242.47850	0.24248	192.276	14.48	0.52	0.00	0	684.00

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	13.81	Call	141.19430	0.14119	126.61310	0.12661	141.194	14.66	0.43	0.00	0	684.00
\$ / R	On 15/02/2019	Any day expiry	13.87	Put	261.07100	0.26107	316.88560	0.31689	261.071	14.88	0.62	0.00	0	22,000.00
\$ / R	On 25/02/2019	Any day expiry			13.74510	13.74510	13.67730	13.67730		14.39	0.00	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry			13.74670	13.74670	13.67890	13.67890		14.45	0.00	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry	13.75	Put	225.09260	0.22509	270.56710	0.27057	225.093	14.45	0.49	0.00	0	25,000.00
\$ / R	On 28/02/2019	Any day expiry			13.74990	13.74990	13.68210	13.68210		14.60	0.00	0.00	0	5,759.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	19.92920	0.01993	26.35150	0.02635	19.929	13.80	0.08	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	207.64040	0.20764	248.96300	0.24896	207.640	14.52	0.46	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	545.81910	0.54582	605.57180	0.60557	545.819	16.09	0.75	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	86.37810	0.08638	79.32220	0.07932	86.378	16.26	0.23	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	586.47810	0.58648	647.22220	0.64722	586.478	16.26	0.77	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	49.05520	0.04906	45.55150	0.04555	49.055	17.11	0.14	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	29.60780	0.02961	27.93270	0.02793	29.608	17.74	0.09	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	9.30980	0.00931	8.91730	0.00892	9.310	19.11	0.03	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	4.04180	0.00404	3.89500	0.00390	4.042	19.90	0.01	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			13.75640	13.75640	13.68850	13.68850		14.57	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			13.75800	13.75800	13.69010	13.69010		14.64	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			13.76770	13.76770	13.69970	13.69970		14.70	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	380.53380	0.38053	431.19810	0.43120	380.534	15.27	0.58	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	25.65650	0.02566	23.73890	0.02374	25.657	18.59	0.07	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.77910	13.77910	13.71080	13.71080		14.91	0.00	764,547,142.60	55,486	534,681.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.05970	0.00006	0.06380	0.00006	0.060	22.53	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	1.43840	0.00144	1.57220	0.00157	1.438	17.24	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	8.00480	0.00800	10.09090	0.01009	8.005	14.46	0.03	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	9.23110	0.00923	11.63160	0.01163	9.231	14.43	0.03	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	24.20650	0.02421	30.20250	0.03020	24.207	14.17	0.07	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	32.82600	0.03283	40.72440	0.04072	32.826	14.08	0.10	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	34.82910	0.03483	43.15470	0.04315	34.829	14.06	0.10	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	43.89560	0.04390	54.09750	0.05410	43.896	13.99	0.12	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	50.49660	0.05050	63.35530	0.06336	50.497	13.95	0.14	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	61.65270	0.06165	78.17340	0.07817	61.653	13.93	0.16	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	67.63640	0.06764	85.22010	0.08522	67.636	13.98	0.17	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	90.59780	0.09060	111.90360	0.11190	90.598	14.12	0.22	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	112.51060	0.11251	136.94560	0.13695	112.511	14.24	0.25	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	121.57990	0.12158	147.21380	0.14721	121.580	14.28	0.27	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	155.29000	0.15529	184.96680	0.18497	155.290	14.42	0.32	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	170.30120	0.17030	201.60280	0.20160	170.301	14.48	0.34	0.00	0	17,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	190.31040	0.19031	223.63630	0.22364	190.310	14.55	0.37	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	211.70860	0.21171	247.04080	0.24704	211.709	14.62	0.39	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	220.65780	0.22066	256.78390	0.25678	220.658	14.65	0.40	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	248.83250	0.24883	287.30960	0.28731	248.833	14.74	0.44	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	258.66350	0.25866	297.91260	0.29791	258.663	14.77	0.45	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	268.71540	0.26872	309.25470	0.30925	268.715	14.80	0.46	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	284.19920	0.28420	326.66000	0.32666	284.199	14.84	0.47	0.00	0	17,981.00

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	13.79	Put	305.59760	0.30560	350.58500	0.35059	305.598	14.90	0.49	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	322.75590	0.32276	369.05270	0.36905	322.756	14.97	0.51	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	340.65710	0.34066	387.95810	0.38796	340.657	15.05	0.53	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	346.72720	0.34673	394.35600	0.39436	346.727	15.08	0.53	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	371.50680	0.37151	420.40880	0.42041	371.507	15.19	0.55	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	232.67590	0.23268	214.79180	0.21479	232.676	15.33	0.42	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	215.91470	0.21591	199.45570	0.19946	215.915	15.47	0.40	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	436.81470	0.43681	488.65570	0.48866	436.815	15.47	0.60	0.00	0	35,606.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	464.20940	0.46421	517.12520	0.51713	464.209	15.58	0.62	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	159.44320	0.15944	147.82290	0.14782	159.443	16.03	0.31	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	147.69390	0.14769	137.08050	0.13708	147.694	16.17	0.30	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	641.95000	0.64195	700.20590	0.70021	641.950	16.26	0.72	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	657.68430	0.65768	716.30510	0.71631	657.684	16.31	0.72	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	136.78430	0.13678	127.10510	0.12711	136.784	16.31	0.28	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	697.56090	0.69756	757.04520	0.75705	697.561	16.46	0.74	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	771.16960	0.77117	831.85270	0.83185	771.170	16.71	0.77	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	779.48420	0.77948	840.26410	0.84026	779.484	16.74	0.77	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	106.92460	0.10692	99.49950	0.09950	106.925	16.76	0.23	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	103.67980	0.10368	96.44000	0.09644	103.680	16.82	0.22	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	100.53240	0.10053	93.47440	0.09347	100.532	16.88	0.21	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	821.43240	0.82143	882.67440	0.88267	821.432	16.88	0.79	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	846.74850	0.84675	908.39270	0.90839	846.749	16.95	0.79	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	872.27870	0.87228	934.30520	0.93431	872.279	17.02	0.80	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	950.06550	0.95007	1,013.13010	1.01313	950.066	17.25	0.83	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	1,029.47740	1.02948	1,093.42670	1.09343	1,029.477	17.47	0.85	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	62.32010	0.06232	58.48550	0.05849	62.320	17.62	0.14	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,092.23490	1.09223	1,156.78090	1.15678	1,092.235	17.64	0.86	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,101.26550	1.10127	1,165.88950	1.16589	1,101.266	17.67	0.86	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,110.31170	1.11031	1,175.01330	1.17501	1,110.312	17.69	0.86	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,119.37310	1.11937	1,184.15090	1.18415	1,119.373	17.72	0.87	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	45.35220	0.04535	42.87000	0.04287	45.352	18.11	0.11	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,303.47290	1.30347	1,369.50380	1.36950	1,303.473	18.21	0.90	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,359.62950	1.35963	1,425.38570	1.42539	1,359.630	18.36	0.91	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,378.43030	1.37843	1,444.06890	1.44407	1,378.430	18.41	0.91	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,387.84530	1.38785	1,453.42820	1.45343	1,387.845	18.43	0.91	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	34.69780	0.03470	31.77140	0.03177	34.698	18.53	0.08	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,444.52850	1.44453	1,509.80620	1.50981	1,444.529	18.58	0.92	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,453.99940	1.45400	1,519.23840	1.51924	1,453.999	18.60	0.92	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	31.87940	0.03188	28.93300	0.02893	31.879	18.63	0.08	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	30.12800	0.03013	27.34590	0.02735	30.128	18.66	0.07	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,567.28620	1.56729	1,633.15610	1.63316	1,567.286	18.73	0.93	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	22.64710	0.02265	20.56910	0.02057	22.647	18.82	0.06	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	20.57110	0.02057	18.68880	0.01869	20.571	18.88	0.05	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	20.17820	0.02018	18.33270	0.01833	20.178	18.89	0.05	0.00	0	108.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	18.67670	0.01868	16.97300	0.01697	18.677	18.93	0.05	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	17.28200	0.01728	15.70950	0.01571	17.282	18.97	0.05	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	13.67060	0.01367	12.43810	0.01244	13.671	19.10	0.04	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	10.16740	0.01017	9.26320	0.00926	10.167	19.27	0.03	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	9.77170	0.00977	8.90450	0.00890	9.772	19.29	0.03	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	8.67210	0.00867	7.90720	0.00791	8.672	19.36	0.02	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	6.96030	0.00696	6.35390	0.00635	6.960	19.48	0.02	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	5.35940	0.00536	4.90010	0.00490	5.359	19.62	0.02	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	4.84500	0.00485	4.43260	0.00443	4.845	19.67	0.01	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	3.80040	0.00380	3.48250	0.00348	3.800	19.80	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	3.23090	0.00323	2.96390	0.00296	3.231	19.89	0.01	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	2.26440	0.00226	2.46380	0.00246	2.264	20.23	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	2.25130	0.00225	2.44830	0.00245	2.251	20.33	0.01	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	2.07150	0.00207	2.23350	0.00223	2.072	22.16	0.01	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	2.06780	0.00207	2.22900	0.00223	2.068	22.21	0.01	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	2.05030	0.00205	2.20740	0.00221	2.050	22.46	0.01	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	2.03120	0.00203	2.18360	0.00218	2.031	22.77	0.01	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	2.02830	0.00203	2.17980	0.00218	2.028	22.82	0.01	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	2.02530	0.00203	2.17610	0.00218	2.025	22.87	0.01	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	1.99170	0.00199	2.13300	0.00213	1.992	23.53	0.01	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	1.97690	0.00198	2.11350	0.00211	1.977	23.89	0.01	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	1.94600	0.00195	2.07000	0.00207	1.946	24.91	0.01	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	1.76110	0.00176	1.41700	0.00142	1.761	27.19	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.85000	0.00085	0.67290	0.00067	0.850	27.19	0.00	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.79370	13.79370	13.72530	13.72530		15.00	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	379.44180	0.37944	426.49000	0.42649	379.442	15.20	0.53	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	455.89580	0.45590	506.35490	0.50635	455.896	15.52	0.58	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.79690	13.79690	13.72850	13.72850		15.06	0.00	356,720.00	26	4,202.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	58.55190	0.05855	71.39850	0.07140	58.552	14.07	0.14	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	177.31710	0.17732	207.27900	0.20728	177.317	14.59	0.32	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	305.76840	0.30577	283.95230	0.28395	305.768	15.25	0.48	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	600.95850	0.60096	655.93810	0.65594	600.958	16.10	0.66	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	638.14830	0.63815	694.14090	0.69414	638.148	16.23	0.68	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	151.27460	0.15127	141.53530	0.14154	151.275	16.62	0.27	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	104.54720	0.10455	98.11340	0.09811	104.547	17.28	0.20	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	34.67570	0.03468	32.22530	0.03223	34.676	18.75	0.08	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	18.94410	0.01894	17.39780	0.01740	18.944	19.12	0.04	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.80350	13.80350	13.73500	13.73500		15.05	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			13.80840	13.80840	13.73990	13.73990		15.14	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	331.74170	0.33174	373.39310	0.37339	331.742	15.09	0.47	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	183.97360	0.18397	172.55800	0.17256	183.974	16.52	0.31	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			13.82480	13.82480	13.75620	13.75620		15.15	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			13.84280	13.84280	13.77410	13.77410		15.33	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			13.84780	13.84780	13.77920	13.77920		15.30	0.00	0.00	0	15.00

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			13.84950	13.84950		13.78080	13.78080		15.33	0.00	357,994.00	26	319.00
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	100.21000	0.10021	116.15490	0.11615	100.210	14.31	0.18	0.00	0	3,000.00			
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	611.11340	0.61111	574.51060	0.57451	611.113	14.84	0.65	0.00	0	2,500.00			
\$ / R	14.20	Put	On 30/04/2019	Any day expiry	649.03900	0.64904	701.59810	0.70160	649.039	16.11	0.61	0.00	0	250.00			
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	684.22660	0.68423	737.74690	0.73775	684.227	16.22	0.62	0.00	0	250.00			
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	155.21760	0.15522	147.96700	0.14797	155.218	17.51	0.23	0.00	0	500.00			
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	20.58340	0.07058	67.50660	0.06751	70.583	19.03	0.11	0.00	0	250.00			
\$ / R	15.96	Call	On 30/04/2019	Any day expiry	49.42000	0.04942	47.27630	0.04728	49.420	19.65	0.08	0.00	0	250.00			
\$ / R			On 31/05/2019	Any day expiry	13.90250	13.90250	13.83290	13.83290		15.66	0.00	359,437.00	26	264.00			
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	137.29850	0.13730	155.62160	0.15562	137.299	14.53	0.20	0.00	0	500.00			
\$ / R	14.20	Put	On 31/05/2019	Any day expiry	690.71440	0.69071	742.24010	0.74224	690.714	16.25	0.57	0.00	0	250.00			
\$ / R	14.25	Put	On 31/05/2019	Any day expiry	724.54190	0.72454	776.99020	0.77699	724.542	16.35	0.58	0.00	0	250.00			
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	199.86960	0.19987	192.21450	0.19221	199.870	17.86	0.25	0.00	0	500.00			
\$ / R	15.79	Call	On 31/05/2019	Any day expiry	104.34100	0.10434	100.75720	0.10076	104.341	19.22	0.14	0.00	0	250.00			
\$ / R	16.15	Call	On 31/05/2019	Any day expiry	77.59880	0.07760	75.15620	0.07516	77.599	19.79	0.11	0.00	0	250.00			
\$ / R			On 03/06/2019	Any day expiry	13.90760	13.90760	13.83800	13.83800		15.63	0.00	0.00	0	0.00			
\$ / R			On 04/06/2019	Any day expiry	13.90930	13.90930	13.83960	13.83960		15.65	0.00	0.00	0	74.00			
\$ / R			On 14/06/2019	Foreign Exchange Future	13.92630	13.92630	13.85630	13.85630		15.81	0.00	5,709,783.00	410	104,981.00			
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	3.42560	0.00343	3.69990	0.00370	3.426	17.85	0.01	0.00	0	1,000.00			
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	44.47600	0.04448	48.13000	0.04813	44.476	14.79	0.08	0.00	0	1,000.00			
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	98.79590	0.09880	112.15700	0.11216	98.796	14.45	0.15	0.00	0	1,000.00			
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	147.97200	0.14797	166.57530	0.16658	147.972	14.60	0.20	0.00	0	911.00			
\$ / R	13.00	Put	On 14/06/2019	Foreign Exchange Future	152.93410	0.15293	172.03180	0.17203	152.934	14.62	0.21	0.00	0	165,703.00			
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	221.70390	0.22170	248.91940	0.24892	221.704	14.78	0.27	0.00	0	30,000.00			
\$ / R	13.25	Put	On 14/06/2019	Foreign Exchange Future	224.95530	0.22496	252.65390	0.25265	224.955	14.78	0.28	0.00	0	1,282.00			
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	483.41930	0.48342	525.87270	0.52587	483.419	15.64	0.45	0.00	0	25,000.00			
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	510.79700	0.51080	554.80710	0.55481	510.797	15.71	0.47	0.00	0	5,035.00			
\$ / R	13.98	Call	On 14/06/2019	Foreign Exchange Future	514.57040	0.51457	491.70580	0.49171	514.570	15.87	0.50	0.00	0	1,000.00			
\$ / R	14.00	Put	On 14/06/2019	Foreign Exchange Future	580.33130	0.58033	627.86450	0.62786	580.331	15.91	0.50	0.00	0	143,900.00			
\$ / R	14.07	Put	On 14/06/2019	Foreign Exchange Future	623.44160	0.62344	672.34690	0.67235	623.442	16.04	0.52	0.00	0	39,589.00			
\$ / R	14.20	Put	On 14/06/2019	Foreign Exchange Future	707.11530	0.70712	758.39250	0.75839	707.115	16.29	0.56	0.00	0	13,600.00			
\$ / R	14.25	Put	On 14/06/2019	Foreign Exchange Future	740.48460	0.74048	792.62450	0.79262	740.485	16.38	0.57	0.00	0	1,282.00			
\$ / R	14.42	Call	On 14/06/2019	Foreign Exchange Future	364.85680	0.36486	349.68220	0.34968	364.857	16.71	0.39	0.00	0	30.00			
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	321.98640	0.32199	309.02750	0.30903	321.986	17.01	0.35	0.00	0	1,000.00			
\$ / R	14.63	Put	On 14/06/2019	Foreign Exchange Future	1,013.38130	1.01338	1,071.05370	1.07105	1,013.381	17.11	0.66	0.00	0	8,203.00			
\$ / R	14.65	Put	On 14/06/2019	Foreign Exchange Future	1,028.59690	1.02860	1,086.51560	1.08652	1,028.597	17.15	0.67	0.00	0	1,000.00			
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future	267.19120	0.26719	257.08060	0.25708	267.191	17.47	0.30	0.00	0	30,000.00			
\$ / R	15.10	Call	On 14/06/2019	Foreign Exchange Future	215.53990	0.21554	208.08500	0.20808	215.540	18.00	0.25	0.00	0	1,500.00			
\$ / R	15.32	Call	On 14/06/2019	Foreign Exchange Future	182.61020	0.18261	176.15350	0.17615	182.610	18.42	0.22	0.00	0	1,980.00			
\$ / R	15.50	Call	On 14/06/2019	Foreign Exchange Future	158.54610	0.15855	152.96160	0.15296	158.546	18.70	0.19	0.00	0	145,182.00			
\$ / R	15.62	Call	On 14/06/2019	Foreign Exchange Future	144.23480	0.14423	139.32040	0.13932	144.235	18.89	0.18	0.00	0	5,035.00			
\$ / R	15.64	Call	On 14/06/2019	Foreign Exchange Future	141.98660	0.14199	137.17680	0.13718	141.987	18.92	0.17	0.00	0	39,589.00			
\$ / R	15.80	Call	On 14/06/2019	Foreign Exchange Future	125.30120	0.12530	121.25290	0.12125	125.301	19.16	0.15	0.00	0	1,000.00			
\$ / R	15.89	Call	On 14/06/2019	Foreign Exchange Future	116.85660	0.11686	113.18590	0.11319	116.857	19.30	0.15	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	15.92	Call	114.18160	0.11418	110.62870	0.11063	114.182	19.34	0.14	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	107.36880	0.10737	104.11650	0.10412	107.369	19.47	0.13	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	100.23160	0.10023	97.28800	0.09729	100.232	19.60	0.13	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	30.26130	0.03026	30.48970	0.03049	30.261	22.86	0.04	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			13.93650	13.93650	13.86630	13.86630		15.81	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			13.95010	13.95010	13.87960	13.87960		15.85	0.00	360,685.00	26	359.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	167.39100	0.16739	187.42460	0.18742	167.391	14.67	0.21	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	722.01120	0.72201	772.89490	0.77289	722.011	16.31	0.55	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	754.93770	0.75494	806.69310	0.80669	754.938	16.40	0.56	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	233.22430	0.23322	225.52110	0.22552	233.224	18.09	0.25	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	131.18730	0.13119	127.29920	0.12730	131.187	19.31	0.15	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	101.46160	0.10146	98.71440	0.09871	101.462	19.84	0.12	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			13.95530	13.95530	13.88450	13.88450		15.83	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.95870	13.95870	13.88780	13.88780		15.85	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	324.21510	0.32422	357.24030	0.35724	324.215	15.14	0.34	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	99.09660	0.09910	96.50540	0.09651	99.097	19.96	0.12	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.00690	14.00690	13.93470	13.93470		15.99	0.00	362,063.00	26	26.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	198.59900	0.19860	220.09910	0.22010	198.599	14.78	0.22	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	752.88050	0.75288	803.56610	0.80357	752.881	16.33	0.52	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	784.96740	0.78497	836.49840	0.83650	784.967	16.41	0.54	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	271.37400	0.27137	263.20500	0.26320	271.374	18.28	0.26	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	162.35150	0.16235	157.94630	0.15795	162.351	19.38	0.17	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	129.73420	0.12973	126.55020	0.12655	129.734	19.86	0.14	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.00860	14.00860	13.93640	13.93640		16.00	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.02950	14.02950	13.95760	13.95760		16.08	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	949.27720	0.94928	1,003.26240	1.00326	949.277	16.79	0.58	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	161.22410	0.16122	156.92420	0.15692	161.224	19.62	0.16	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.05920	14.05920	13.98720	13.98720		16.13	0.00	911,154.40	65	65.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	223.06110	0.22306	245.05360	0.24505	223.061	14.83	0.23	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	778.58750	0.77859	827.37390	0.82737	778.588	16.37	0.51	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	810.11790	0.81012	859.70180	0.85970	810.118	16.45	0.52	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	300.87310	0.30087	291.36610	0.29137	300.873	18.53	0.27	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	189.25160	0.18925	183.89160	0.18389	189.252	19.57	0.18	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	154.45660	0.15446	150.32020	0.15032	154.457	20.05	0.15	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.06440	14.06440	13.99240	13.99240		16.10	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.06790	14.06790	13.99580	13.99580		16.12	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.06970	14.06970	13.99750	13.99750		16.12	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	54.42540	0.05443	52.36460	0.05236	54.425	22.91	0.05	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.08890	14.08890	14.01640	14.01640		16.19	0.00	0.00	0	14,284.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	7.19600	0.00720	7.83500	0.00784	7.196	15.40	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	118.71690	0.11872	131.30270	0.13130	118.717	14.50	0.14	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	316.36910	0.31637	343.51900	0.34352	316.369	15.04	0.28	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	654.09990	0.65410	698.44070	0.69844	654.100	16.00	0.45	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	723.54120	0.72354	770.18380	0.77018	723.541	16.18	0.47	0.00	0	33,715.00

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	14.21	Put	796.60460	0.79660	845.11420	0.84511	796.605	16.37	0.50	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	872.77660	0.87278	923.01880	0.92302	872.777	16.56	0.53	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,649.02110	1.64902	1,710.69730	1.71070	1,649.021	18.26	0.70	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,796.60970	1.79661	1,858.13520	1.85814	1,796.610	18.53	0.73	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	274.48170	0.27448	265.63570	0.26564	274.482	18.92	0.24	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	140.34760	0.14035	138.43200	0.13843	140.348	20.83	0.13	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	120.96430	0.12096	119.71650	0.11972	120.964	21.60	0.11	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	112.65250	0.11265	111.67670	0.11168	112.653	22.00	0.10	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	109.73180	0.10973	108.85100	0.10885	109.732	22.15	0.10	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	89.15170	0.08915	84.13700	0.08414	89.152	22.93	0.08	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	80.36380	0.08036	75.79030	0.07579	80.364	22.93	0.07	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	50.89300	0.05089	47.85580	0.04786	50.893	22.93	0.05	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.11340	14.11340	14.04040	14.04040		16.20	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	245.38120	0.24538	267.86740	0.26787	245.381	14.86	0.23	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	800.35330	0.80035	848.12790	0.84813	800.353	16.36	0.49	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	831.38330	0.83138	879.91830	0.87992	831.383	16.43	0.50	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	329.85750	0.32986	319.49730	0.31950	329.858	18.64	0.27	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	216.47450	0.21647	210.08640	0.21009	216.475	19.66	0.19	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	178.83620	0.17884	174.36760	0.17437	178.836	20.15	0.16	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.11690	14.11690	14.04380	14.04380		16.22	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.16770	14.16770	14.09360	14.09360		16.31	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	267.52130	0.26752	290.47430	0.29047	267.521	14.92	0.23	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	821.67030	0.82167	868.62560	0.86863	821.670	16.38	0.48	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	852.23380	0.85223	899.93150	0.89993	852.234	16.46	0.49	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	353.41360	0.35341	342.22630	0.34223	353.414	18.81	0.27	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	240.37900	0.24038	233.21920	0.23322	240.379	19.82	0.19	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	203.95080	0.20395	199.70640	0.19971	203.951	20.35	0.17	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.21900	14.21900	14.14390	14.14390		16.39	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	286.42000	0.28642	309.73590	0.30974	286.420	14.97	0.23	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	838.95850	0.83896	885.21850	0.88522	838.959	16.39	0.47	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	869.13540	0.86914	916.10480	0.91610	869.135	16.46	0.48	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	376.76900	0.37677	364.92690	0.36493	376.769	18.92	0.27	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	263.37290	0.26337	255.19980	0.25520	263.373	19.93	0.20	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	228.64450	0.22864	222.38140	0.22238	228.645	20.51	0.17	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.22420	14.22420	14.14910	14.14910		16.37	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.22770	14.22770	14.15250	14.15250		16.45	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.24340	14.24340	14.16810	14.16810		16.45	0.00	0.00	0	10,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	49.91050	0.04991	60.59990	0.06060	49.911	13.13	0.06	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	551.99610	0.55200	589.83200	0.58983	551.996	15.59	0.36	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	770.03380	0.77003	814.53830	0.81454	770.034	16.19	0.44	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	285.19740	0.28520	276.50230	0.27650	285.197	19.86	0.21	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	236.53340	0.23653	231.43180	0.23143	236.533	20.61	0.17	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	80.58890	0.08059	75.55770	0.07556	80.589	22.56	0.07	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.27490	14.27490	14.19940	14.19940		16.44	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 31/12/2019	Any day expiry	13.00	Put	305.33730	0.30534	328.76110	0.32876	305.337	15.01	0.24	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	855.34530	0.85535	900.84680	0.90085	855.345	16.37	0.46	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	885.38770	0.88539	931.31950	0.93132	885.388	16.44	0.46	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	400.08400	0.40008	387.32170	0.38732	400.084	19.04	0.27	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	287.84840	0.28785	278.90860	0.27891	287.848	20.02	0.20	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	254.88320	0.25488	247.89680	0.24790	254.883	20.63	0.18	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry	14.27850		14.27850	14.27850	14.20300	14.20300		16.51	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry	14.33070		14.33070	14.33070	14.25430	14.25430		16.57	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry	14.38770		14.38770	14.38770	14.30930	14.30930		16.70	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.41340		14.41340	14.41340	14.33410	14.33410		16.74	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	59.91290	0.05991	73.80210	0.07380	59.913	12.54	0.07	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	786.55550	0.78656	830.14120	0.83014	786.556	16.19	0.40	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	334.24690	0.33425	327.07830	0.32708	334.247	20.87	0.21	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry	14.44470		14.44470	14.44470	14.36420	14.36420		16.83	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry	14.49430		14.49430	14.49430	14.41220	14.41220		16.93	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry	14.55530		14.55530	14.55530	14.47420	14.47420		17.03	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.57330		14.57330	14.57330	14.49240	14.49240		17.04	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry	14.65580		14.65580	14.65580	14.57690	14.57690		17.18	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future	14.75030		14.75030	14.75030	14.67270	14.67270		17.29	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future	13.77910		13.77910	13.77910	13.71080	13.71080		14.91	0.00	96,453.70	7	422.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future	13.92630		13.92630	13.92630	13.85630	13.85630		15.81	0.00	69,631.50	5	10.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future	14.08890		14.08890	14.08890	14.01640	14.01640		16.19	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future	14.24340		14.24340	14.24340	14.16810	14.16810		16.45	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future	14.41340		14.41340	14.41340	14.33410	14.33410		16.74	0.00	0.00	0	0.00
£ / R	On 31/01/2019	Any day expiry	18.04690		18.04690	18.04690	17.91570	17.91570		15.78	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry	18.13270		18.13270	18.13270	17.99990	17.99990		14.30	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.18780		18.18780	18.18780	18.05390	18.05390		14.44	0.00	54,927,156.00	3,020	397,622.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	294.91680	0.29492	357.56500	0.35757	294.917	14.43	0.41	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	134.11320	0.13411	113.64410	0.11364	134.113	15.51	0.23	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,104.70840	1.10471	1,222.89910	1.22290	1,104.708	15.75	0.82	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	30.17880	0.03018	26.95220	0.02695	30.179	16.68	0.06	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	23.86310	0.02386	21.24460	0.02124	23.863	17.05	0.05	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	5.31630	0.00532	4.51220	0.00451	5.316	19.59	0.01	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry	18.22160		18.22160	18.22160	18.08730	18.08730		14.55	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry	18.27460		18.27460	18.27460	18.13950	18.13950		14.57	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry	18.30890		18.30890	18.30890	18.17340	18.17340		14.63	0.00	0.00	0	120.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.46300		18.46300	18.46300	18.32470	18.32470		14.92	0.00	0.00	0	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future	18.76210		18.76210	18.76210	18.61930	18.61930		15.20	0.00	0.00	0	15,609.00
£ / R	On 13/12/2019	Foreign Exchange Future	19.04480		19.04480	19.04480	18.89700	18.89700		15.44	0.00	0.00	0	12,690.00
£ / R	On 16/03/2020	Foreign Exchange Future	19.35780		19.35780	19.35780	19.20060	19.20060		15.95	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future	0.12660		0.12660	0.12660	0.12560	0.12560		23.05	0.00	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
¥ / R	On 14/06/2019		Foreign Exchange Future	0.12890	0.12890		0.12790	0.12790		21.95	0.00	0.00	0	0.00
¥ / R	On 16/09/2019		Foreign Exchange Future	0.13140	0.13140		0.13040	0.13040		21.89	0.00	0.00	0	0.00
¥ / R	On 13/12/2019		Foreign Exchange Future	0.13390	0.13390		0.13280	0.13280		21.83	0.00	0.00	0	0.00
¥ / R	On 16/03/2020		Foreign Exchange Future	0.13670	0.13670		0.13550	0.13550		21.78	0.00	0.00	0	0.00
€ / R	On 20/02/2019		Any day expiry	15.72690	15.72690		15.59690	15.59690		12.91	0.00	0.00	0	0.00
€ / R	On 20/02/2019	15.80	Put	244.76130	0.24476		336.57040	0.33657	244.761	13.06	0.55	0.00	0	25,000.00
€ / R	On 28/02/2019		Any day expiry	15.75230	15.75230		15.62190	15.62190		13.09	0.00	0.00	0	29.00
€ / R	On 18/03/2019		Foreign Exchange Future	15.80970	15.80970		15.67840	15.67840		13.33	0.00	51,966,483.90	3,287	126,557.00
€ / R	On 18/03/2019	16.00	Call	234.83310	0.23483		196.12290	0.19612	234.833	13.81	0.42	0.00	0	650.00
€ / R	On 29/03/2019		Any day expiry	15.84500	15.84500		15.71340	15.71340		13.54	0.00	0.00	0	53.00
€ / R	On 15/04/2019		Any day expiry	15.90080	15.90080		15.76870	15.76870		13.70	0.00	0.00	0	4.00
€ / R	On 26/04/2019		Any day expiry	15.93700	15.93700		15.80460	15.80460		13.84	0.00	0.00	0	1.00
€ / R	On 14/06/2019		Foreign Exchange Future	16.09950	16.09950		15.96460	15.96460		14.36	0.00	8,742,028.50	543	29,425.00
€ / R	On 14/08/2019		Any day expiry	16.30700	16.30700		16.16910	16.16910		14.72	0.00	0.00	0	0.00
€ / R	On 14/08/2019	17.01	Put	1,171.59180	1.17159		1,274.80150	1.27480	1,171.592	15.73	0.62	0.00	0	16,200.00
€ / R	On 14/08/2019	19.65	Call	110.89280	0.11089		106.29830	0.10630	110.893	19.22	0.11	0.00	0	62,400.00
€ / R	On 16/09/2019		Foreign Exchange Future	16.42010	16.42010		16.28100	16.28100		14.87	0.00	8,423,511.30	513	21,186.00
€ / R	On 16/09/2019	18.60	Call	258.81640	0.25882		242.46590	0.24247	258.816	17.84	0.21	0.00	0	55,000.00
€ / R	On 13/12/2019		Foreign Exchange Future	16.72560	16.72560		16.58180	16.58180		15.26	0.00	0.00	0	17,899.00
€ / R	On 13/12/2019	13.73	Put	46.62480	0.04662		54.16120	0.05416	46.625	13.40	0.05	0.00	0	17,150.00
€ / R	On 13/12/2019	16.15	Put	631.35240	0.63135		702.18570	0.70219	631.352	14.52	0.37	0.00	0	17,150.00
€ / R	On 13/12/2019	20.62	Call	243.46510	0.24347		239.58580	0.23959	243.465	20.40	0.16	0.00	0	17,150.00
€ / R	On 16/03/2020		Foreign Exchange Future	17.06800	17.06800		16.91740	16.91740		15.57	0.00	0.00	0	0.00
5Y STND	On 21/12/2021		Interest Rate Swap	96.67000	96.67000		96.60000	96.60000			0.00	0.00	0	51.00
AL37	On 07/02/2019		Index Future	616.48100	616.48100		617.08800	617.08800			0.00	0.00	0	0.00
AL37	On 02/05/2019		Index Future	627.04000	627.04000		627.66400	627.66400			0.00	0.00	0	0.00
AL37	On 01/08/2019		Index Future	639.13500	639.13500		639.77500	639.77500			0.00	0.00	0	0.00
AL7T	On 07/02/2019		Index Future	711.01000	711.01000		713.04900	713.04900			0.00	0.00	0	0.00
AL7T	On 02/05/2019		Index Future	723.18800	723.18800		725.26900	725.26900			0.00	0.00	0	0.00
AL7T	On 01/08/2019		Index Future	737.13700	737.13700		739.26300	739.26300			0.00	0.00	0	0.00
ALBI	On 07/02/2019		Index Future	643.51100	643.51100		645.88100	645.88100			0.00	0.00	0	396.00
ALBI	On 02/05/2019		Index Future	654.53300	654.53300		656.95000	656.95000			0.00	0.00	0	751.00
ALBI	On 01/08/2019		Index Future	667.15800	667.15800		669.62600	669.62600			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019		Foreign Exchange Future	9.88250	9.88250		9.82140	9.82140		11.81	0.00	0.00	0	7,203.00
AU\$ / R	On 14/06/2019		Foreign Exchange Future	10.00030	10.00030		9.93760	9.93760		12.36	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019		Foreign Exchange Future	10.13180	10.13180		10.06680	10.06680		12.46	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019		Foreign Exchange Future	10.25830	10.25830		10.19110	10.19110		12.40	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	11.00	Call	248.72620	0.24873		234.87690	0.23488	248.726	13.65	0.31	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
AU\$ / R	On 16/03/2020	Foreign Exchange Future	10.39670		10.39670		10.32730	10.32730		12.85	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.38620		10.38620		10.35840	10.35840		12.47	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	10.51840		10.51840		10.48900	10.48900		13.07	0.00	0.00	0	400.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	10.66230		10.66230		10.63060	10.63060		13.35	0.00	2,665,575.00	250	500.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	10.79680		10.79680		10.76280	10.76280		13.54	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	10.94490		10.94490		10.90710	10.90710		13.97	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future	5.36000		5.36000		4.69000	4.69000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future	13.96110		13.96110		13.85800	13.85800		13.87	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.23060		14.23060		14.12410	14.12410		14.98	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	14.52920		14.52920		14.41940	14.41940		15.78	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	14.81390		14.81390		14.70100	14.70100		16.31	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	15.13410		15.13410		15.01600	15.01600		16.67	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.03940		2.03940		2.02920	2.02920		13.18	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.06020		2.06020		2.05010	2.05010		13.65	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.11840		2.11840		2.10070	2.10070		12.70	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.15820		2.15820		2.14000	2.14000		13.49	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.20210		2.20210		2.18340	2.18340		13.93	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.24410		2.24410		2.22460	2.22460		14.23	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.29090		2.29090		2.27030	2.27030		14.77	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	10.93555		78.32562		10.88157	78.64319			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.03528		75.87724		10.97948	76.20053			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	11.13644		77.34146		11.07862	77.67117			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	11.16465		80.59402		11.11060	80.95731			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.26390		77.71459		11.20801	78.08440			0.00	0.00	0	4,919.00

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 01/08/2019	Bond Future		11.36277	79.21473		11.30492	79.59180			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		637.04700	637.04700		639.45600	639.45600			0.00	0.00	0	46.00
GOVI	On 02/05/2019	GOVI		647.95800	647.95800		650.41500	650.41500			0.00	25,918,320.00	4	434.00
GOVI	On 01/08/2019	GOVI		660.45600	660.45600		662.96500	662.96500			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.75990	1.75990		1.75110	1.75110		14.79	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.78260	1.78260		1.77350	1.77350		15.95	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		133.54195	133.54195		133.53810	133.53810			0.00	22,835,673.45	171	355.00
I2025	On 02/05/2019	Bond Future		135.86074	135.86074		135.85720	135.85720			0.00	23,232,186.54	171	691.00
I2025	On 01/08/2019	Bond Future		138.46775	138.46775		138.46442	138.46442			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		101.50922	101.50922		101.50575	101.50575			0.00	6,699,608.52	66	80.00
I2029	On 02/05/2019	Bond Future		102.19896	102.19896		102.19579	102.19579			0.00	6,745,131.36	66	3,020.00
I2029	On 01/08/2019	Bond Future		104.19524	104.19524		104.19226	104.19226			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		104.14022	104.14022		104.26140	104.26140			0.00	0.00	0	120.00
I2033	On 02/05/2019	Bond Future		104.80339	104.80339		104.92707	104.92707			0.00	0.00	0	5,970.00
I2033	On 01/08/2019	Bond Future		106.85055	106.85055		106.97682	106.97682			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		122.06926	122.06926		122.06506	122.06506			0.00	0.00	0	2,995.00
I2038	On 02/05/2019	Bond Future		124.18887	124.18887		124.18503	124.18503			0.00	0.00	0	9,441.00
I2038	On 01/08/2019	Bond Future		126.56206	126.56206		126.55830	126.55830			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		116.32386	116.32386		116.31950	116.31950			0.00	0.00	0	2,393.00
I2046	On 02/05/2019	Bond Future		116.65789	116.65789		116.65395	116.65395			0.00	0.00	0	10,458.00
I2046	On 01/08/2019	Bond Future		118.93666	118.93666		118.93283	118.93283			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		120.36377	120.36377		120.73620	120.73620			0.00	0.00	0	3,083.00
I2050	On 02/05/2019	Bond Future		122.45361	122.45361		122.83311	122.83311			0.00	0.00	0	10,571.00
I2050	On 01/08/2019	Bond Future		123.02742	123.02742		123.41450	123.41450			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		256.72500	256.72500		256.80700	256.80700			0.00	0.00	0	105.00
IGOV	On 02/05/2019	Index Future		261.18100	261.18100		261.26700	261.26700			0.00	0.00	0	715.00
IGOV	On 01/08/2019	Index Future		266.28200	266.28200		266.37000	266.37000			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 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			0.13590		0.13590		0.13470	0.13470			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13460		0.13460		0.13340	0.13340			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13450		0.13450		0.13400	0.13400			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13470		0.13470		0.13480	0.13480			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13440		0.13440		0.13420	0.13420			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.61990		1.61990		1.61200	1.61200		12.03	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.64290		1.64290		1.63490	1.63490		12.98	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.43500		9.43500		9.37000	9.37000		12.05	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.55020		9.55020		9.48380	9.48380		12.60	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.67710		9.67710		9.60910	9.60910		12.93	0.00	0.00	0	213.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.79800		9.79800		9.72810	9.72810		13.09	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			9.93050		9.93050		9.85720	9.85720		13.70	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.31400		1.31400		1.30930	1.30930			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.31840		1.31840		1.31550	1.31550			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.32000		1.32000		1.31680	1.31680			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.32580		1.32580		1.32250	1.32250			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.33170		1.33170		1.32840	1.32840			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.33710		1.33710		1.33380	1.33380			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.34300		1.34300		1.33950	1.33950			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.14740		1.14740		1.14350	1.14350			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.15600		1.15600		1.15220	1.15220			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.16550		1.16550		1.16160	1.16160			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.17430		1.17430		1.17040	1.17040			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.18420		1.18420		1.18020	1.18020			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			8.76371		111.21711		8.71411	111.51244		6.54	0.00	1,833,302,841.24	16,484	65,604.00
R186	On 07/02/2019	Bond Future	8.30	Call	2.86000		0.00286		14.37000	0.01437	2.860	6.18	0.01	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	49.08000		0.04908		121.89000	0.12189	49.080	6.36	0.09	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	500.46000		0.50046		732.07000	0.73207	500.460	6.56	0.51	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.00	Put	80.53000		0.08053		79.90000	0.07990	80.530	6.76	0.13	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.10	Put	31.12000		0.03112		34.64000	0.03464	31.120	6.88	0.06	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	2,564.53000		2.56453		2,862.97000	2.86297	2,564.530	7.01	0.98	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	2,734.18000		2.73418		3,032.24000	3.03224	2,734.180	7.05	0.98	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,961.06000		2.96106		3,258.58000	3.25858	2,961.060	7.10	0.99	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	3,585.99000		3.58599		3,882.32000	3.88232	3,585.990	7.23	1.00	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	0.25000		0.00025		0.59000	0.00059	0.250	7.38	0.00	0.00	0	5,000.00

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	9.90	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	7.66	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	7.66	0.00	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			8.81846	113.12280		8.76661	113.42355			6.50	0.00	2,035,871,031.60	17,997	68,154.00
R186	On 02/05/2019	Bond Future	8.50	Call	682.33000	0.68233		799.54000	0.79954	682.330		6.17	0.31	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	935.09000	0.93509		1,076.52000	1.07652	935.090		6.26	0.38	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,006.15000	1.00615		1,153.61000	1.15361	1,006.150		6.28	0.40	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,131.98000	1.13198		1,289.44000	1.28944	1,131.980		6.31	0.43	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,408.94000	1.40894		1,585.81000	1.58581	1,408.940		6.38	0.49	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,062.20000	2.06220		2,274.38000	2.27438	2,062.200		6.50	0.62	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	916.62000	0.91662		835.91000	0.83591	916.620		6.54	0.35	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,841.35000	2.84135		3,082.25000	3.08225	2,841.350		6.64	0.72	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,052.06000	3.05206		3,299.00000	3.29900	3,052.060		6.68	0.75	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,271.10000	3.27110		3,523.52000	3.52352	3,271.100		6.73	0.77	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	189.95000	0.18995		173.24000	0.17324	189.950		7.24	0.10	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	117.26000	0.11726		107.49000	0.10749	117.260		7.50	0.06	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	100.49000	0.10049		92.23000	0.09223	100.490		7.55	0.05	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	85.95000	0.08595		78.90000	0.07890	85.950		7.55	0.05	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.86655	110.00458		8.81213	110.31143			6.83	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	762.91000	0.76291		860.30000	0.86030	762.910		6.24	0.26	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,688.98000	2.68898		2,888.80000	2.88880	2,688.980		6.87	0.59	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	433.91000	0.43391		404.83000	0.40483	433.910		8.00	0.13	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			300.26087	300.26087		300.25299	300.25299				0.00	0.00	0	5.00
R197	On 02/05/2019	Bond Future			305.47448	305.47448		305.46739	305.46739				0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			303.88362	303.88362		303.87709	303.87709				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			234.91467	234.91467		234.90681	234.90681				0.00	0.00	0	948.00
R202	On 02/05/2019	Bond Future			238.99374	238.99374		238.98618	238.98618				0.00	0.00	0	8,266.00
R202	On 01/08/2019	Bond Future			239.64759	239.64759		239.64058	239.64058				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			7.91138	102.97698		7.88160	103.07811			2.99	0.00	57,049,246.92	554	32,282.00
R2023	On 02/05/2019	Bond Future			7.93588	100.81282		7.90393	100.91599			3.22	0.00	55,850,302.28	554	65,479.00
R2023	On 01/08/2019	Bond Future			7.94038	102.75801		7.90579	102.86341			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			9.28928	91.50780		9.23472	91.85700			9.08	0.00	0.00	0	32,299.00
R2030	On 07/02/2019	Bond Future	8.90	Call	14.49000	0.01449		51.17000	0.05117	14.490		8.65	0.03	0.00	0	1,320.00

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	9.18	Call	265.55000	0.26555		463.48000	0.46348	265.550	9.00	0.31	0.00	0	3,960.00	
R2030	On 07/02/2019	Bond Future	9.60	Call	2,011.86000	2.01186		2,363.27000	2.36327	2,011.860	9.57	0.91	0.00	0	1,320.00	
R2030	On 07/02/2019	Bond Future	9.68	Call	2,476.44000	2.47644		2,829.50000	2.82950	2,476.440	9.71	0.96	0.00	0	3,960.00	
R2030	On 07/02/2019	Bond Future	10.20	Put	0.06000	0.00006		0.19000	0.00019	0.060	10.56	0.00	0.00	0	3,960.00	
R2030	On 02/05/2019	Bond Future			9.34973	93.07576		9.29325	93.43124		9.06	0.00	372,303.04	4	48,227.00	
R2030	On 02/05/2019	Bond Future	8.90	Call	553.01000	0.55301		665.11000	0.66511	553.010	8.35	0.24	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	9.40	Call	1,848.23000	1.84823		2,072.05000	2.07205	1,848.230	8.96	0.54	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	10.20	Put	308.30000	0.30830		280.26000	0.28026	308.300	10.05	0.13	0.00	0	3,000.00	
R2030	On 01/08/2019	Bond Future			9.40861	90.86639		9.34992	91.22902		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			9.52957	93.56916		9.47510	93.94644		9.90	0.00	2,152,090.68	23	21,390.00	
R2032	On 02/05/2019	Bond Future			9.59046	91.01641		9.53420	91.40044		10.29	0.00	2,093,377.43	23	38,741.00	
R2032	On 01/08/2019	Bond Future			9.64820	92.77285		9.58996	93.16453		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			9.67477	97.58567		9.62535	97.96627		10.56	0.00	38,839,096.66	398	11,457.00	
R2035	On 02/05/2019	Bond Future			9.73331	94.75877		9.68236	95.14628		11.01	0.00	37,713,990.46	398	72,678.00	
R2035	On 01/08/2019	Bond Future			9.78989	96.58728		9.73726	96.98237		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			9.74922	89.77891		9.69469	90.20158		11.62	0.00	0.00	0	38,788.00	
R2037	On 02/05/2019	Bond Future			9.81014	91.31726		9.75398	91.74744		11.57	0.00	0.00	0	56,904.00	
R2037	On 01/08/2019	Bond Future			9.87091	88.82365		9.81291	89.26232		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			9.80909	93.15096		9.75456	93.60641		12.01	0.00	8,197,284.48	88	10,535.00	
R2040	On 02/05/2019	Bond Future			9.86925	94.74706		9.81312	95.21059		11.97	0.00	8,337,741.28	88	20,023.00	
R2040	On 02/05/2019	Bond Future	9.60	Call	1,245.11000	1.24511		1,448.26000	1.44826	1,245.110	11.29	0.35	0.00	0	1,150.00	
R2040	On 02/05/2019	Bond Future	10.20	Call	3,884.99000	3.88499		4,241.90000	4.24190	3,884.990	12.26	0.69	0.00	0	1,150.00	
R2040	On 01/08/2019	Bond Future			9.92937	92.06935		9.87143	92.54208		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			9.83876	90.22355		9.77919	90.72974		12.60	0.00	546,844,936.55	6,061	27,669.00	
R2044	On 02/05/2019	Bond Future			9.89675	91.76944		9.83547	92.28467		12.56	0.00	556,214,575.84	6,061	27,449.00	
R2044	On 01/08/2019	Bond Future			9.95466	89.15949		9.89148	89.68479		13.23	0.00	0.00	0	0.00	
R2044	On 01/08/2019	Bond Future	9.36	Call	1,247.74000	1.24774		1,419.18000	1.41918	1,247.740	12.23	0.27	0.00	0	100.00	
R2044	On 01/08/2019	Bond Future	9.86	Call	2,938.75000	2.93875		3,224.75000	3.22475	2,938.750	13.05	0.48	0.00	0	100.00	
R2044	On 01/08/2019	Bond Future	10.53	Put	1,660.75000	1.66075		1,540.85000	1.54085	1,660.750	14.08	0.28	0.00	0	100.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 07/02/2019	Bond Future			9.81376	93.81100		9.75925	94.28797		12.40	0.00	35,554,369.00	379	83,523.00	
R2048	On 02/05/2019	Bond Future			9.86637	90.98286		9.81035	91.46829		12.99	0.00	34,482,503.94	379	92,556.00	

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 01/08/2019	Bond Future		9.91735	92.73843		9.85966	93.23345		13.06	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		6.29652	101.39531		6.24177	101.44405		0.28	0.00	199,241,784.15	1,965	9,309.00
R207	On 02/05/2019	Bond Future		5.89793	103.13268		5.82397	103.18258		0.26	0.00	202,655,716.20	1,965	6,692.00
R207	On 01/08/2019	Bond Future		4.76089	101.48066		4.64514	101.53175		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		7.08162	101.84727		7.04063	101.92676		1.10	0.00	307,069,519.05	3,015	4,799.00
R208	On 02/05/2019	Bond Future		7.02502	100.19196		6.97852	100.27315		1.24	0.00	302,078,759.40	3,015	13,637.00
R208	On 01/08/2019	Bond Future		6.89543	102.12537		6.84138	102.20835		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		9.61833	74.29001		9.56379	74.64859		11.88	0.00	0.00	0	15,148.00
R209	On 07/02/2019	Bond Future	9.04	Call	0.74000	0.00074	5.60000	0.00560	0.740	10.77	0.00	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	347.95000	0.34795	574.78000	0.57478	347.950	11.56	0.36	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	4.19000	0.00419	6.34000	0.00634	4.190	12.75	0.01	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future		9.67134	72.41438		9.61527	72.77933		12.42	0.00	0.00	0	110,825.00
R209	On 02/05/2019	Bond Future	9.35	Call	889.01000	0.88901	1,038.73000	1.03873	889.010	11.78	0.32	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,861.43000	2.86143	3,134.31000	3.13431	2,861.430	12.71	0.66	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	384.77000	0.38477	352.68000	0.35268	384.770	13.90	0.14	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	258.15000	0.25815	237.48000	0.23748	258.150	14.40	0.10	0.00	0	760.00
R209	On 01/08/2019	Bond Future		9.72150	73.81189		9.66376	74.18402		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		188.05984	188.05984		188.05370	188.05370			0.00	0.00	0	2,020.00
R210	On 02/05/2019	Bond Future		188.76987	188.76987		188.76410	188.76410			0.00	0.00	0	1,268.00
R210	On 01/08/2019	Bond Future		192.45728	192.45728		192.45187	192.45187			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		156.29501	156.29501		156.29126	156.29126			0.00	300,086,419.20	1,920	3,450.00
R212	On 02/05/2019	Bond Future		159.00885	159.00885		159.00554	159.00554			0.00	305,296,992.00	1,920	3,446.00

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 01/08/2019	Bond Future	162.04354		162.04354		162.04050	162.04050			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	9.40941		86.03816		9.35492	86.38066		9.58	0.00	1,376,610.56	16	2,102.00
R213	On 02/05/2019	Bond Future	9.46506		83.96396		9.40881	84.31260		10.00	0.00	1,343,423.36	16	31,029.00
R213	On 01/08/2019	Bond Future	9.51783		85.58406		9.45960	85.93964		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	9.78868		73.44634		9.73417	73.81957		12.75	0.00	0.00	0	10,546.00
R214	On 02/05/2019	Bond Future	9.84079		71.40989		9.78481	71.78975		13.34	0.00	0.00	0	21,437.00
R214	On 01/08/2019	Bond Future	9.89120		72.78774		9.83359	73.17513		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	10.19250		10.19250		10.13300	10.13300		12.55	0.00	0.00	0	1,200.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.32360		10.32360		10.26290	10.26290		13.10	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.51550		2.51550		2.52280	2.52280		16.83	0.00	0.00	0	25,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.42880		2.42880		2.43720	2.43720		17.67	0.00	0.00	0	0.00
Total for Derivatives :												7,857,311,654.09	127,517	8 087 667.00
Grand Total:												7,857,311,654.09	127,517	8 087 667.00