



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: 21/12/2018

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 21/12/2018	Any day expiry	14.35180	14.35180		14.22330	14.22330		10.93	0.00	2,296,288.00	160	0.00
\$ / R	On 28/12/2018	Any day expiry	14.35350	14.35350		14.22430	14.22430		15.66	0.00	0.00	0	285.00
\$ / R	On 31/12/2018	Any day expiry	14.35790	14.35790		14.22720	14.22720		15.50	0.00	0.00	0	1,952.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	0.18730	0.00019	0.43210	0.00043	0.187	20.15	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	13.18690	0.01319	27.12160	0.02712	13.187	16.68	0.07	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	227.90320	0.22790	149.52730	0.14953	227.903	15.78	0.65	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	100.69950	0.10070	156.86160	0.15686	100.700	15.72	0.38	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	616.98540	0.61699	741.04390	0.74104	616.985	17.48	0.92	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	0.04480	0.00004	0.03430	0.00003	0.045	28.53	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	0.06910	0.00007	0.06930	0.00007	0.069	35.55	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry	14.36080	14.36080		14.22920	14.22920		15.77	0.00	0.00	0	55.00
\$ / R	On 03/01/2019	Any day expiry	14.36230	14.36230		14.23010	14.23010		15.99	0.00	0.00	0	0.00
\$ / R	On 03/01/2019	Any day expiry	13.57	Put	5.38120	0.00538	10.59870	0.01060	5.381	16.25	0.03	0	600.00
\$ / R	On 03/01/2019	Any day expiry	13.93	Call	465.87580	0.46588	359.05300	0.35905	465.876	15.81	0.85	0	600.00
\$ / R	On 03/01/2019	Any day expiry	14.35	Call	179.08250	0.17908	119.45490	0.11945	179.083	15.99	0.52	0	600.00
\$ / R	On 07/01/2019	Any day expiry	14.36920	14.36920		14.23800	14.23800		16.31	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 07/01/2019	Any day expiry	13.64	Put	10.11150	0.01011	18.78830	0.01879	10.111	14.94	0.05	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	340.69240	0.34069	255.64920	0.25565	340.692	15.56	0.70	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	102.80060	0.10280	69.67500	0.06968	102.801	17.18	0.31	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			14.38360	14.38360	14.25380	14.25380		16.99	0.00	0.00	0	324.00
\$ / R	On 15/01/2019	Any day expiry	13.86	Put	60.86070	0.06086	86.14760	0.08615	60.861	15.99	0.18	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.00	Call	479.61320	0.47961	384.76140	0.38476	479.613	16.25	0.74	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.29	Put	207.24190	0.20724	266.00060	0.26600	207.242	16.79	0.43	0.00	0	218.00
\$ / R	On 15/01/2019	Any day expiry	14.36	Call	265.81110	0.26581	202.10200	0.20210	265.811	16.92	0.52	0.00	0	218.00
\$ / R	On 16/01/2019	Any day expiry			14.38540	14.38540	14.25570	14.25570		17.10	0.00	0.00	0	20.00
\$ / R	On 17/01/2019	Any day expiry			14.38720	14.38720	14.47000	14.47000		17.19	0.00	1,823,220.00	126	126.00
\$ / R	On 18/01/2019	Any day expiry			14.38900	14.38900	14.25970	14.25970		17.29	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	2.29480	0.00229	3.47750	0.00348	2.295	19.64	0.01	0.00	0	263.00
\$ / R	On 21/01/2019	Any day expiry			14.39440	14.39440	14.26560	14.26560		17.09	0.00	0.00	0	1,901.00
\$ / R	On 25/01/2019	Any day expiry			14.40160	14.40160	14.27320	14.27320		17.38	0.00	0.00	0	51.00
\$ / R	On 30/01/2019	Any day expiry			14.41060	14.41060	14.28200	14.28200		17.35	0.00	0.00	0	1,018.00
\$ / R	On 31/01/2019	Any day expiry			14.41230	14.41230	14.28370	14.28370		17.39	0.00	0.00	0	1,655.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	8.63740	0.00864	13.27480	0.01327	8.637	16.34	0.03	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	231.25120	0.23125	280.83330	0.28083	231.251	17.07	0.39	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	253.77350	0.25377	306.42120	0.30642	253.773	17.15	0.41	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	350.41170	0.35041	284.38570	0.28439	350.412	17.35	0.53	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	125.83320	0.12583	97.70600	0.09771	125.833	19.36	0.24	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	76.77800	0.07678	58.96920	0.05897	76.778	20.18	0.16	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.43530	14.43530	14.30650	14.30650		17.54	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			14.43880	14.43880	14.31000	14.31000		17.60	0.00	0.00	0	6.00
\$ / R	On 25/02/2019	Any day expiry			14.45640	14.45640	14.32760	14.32760		17.49	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			14.46170	14.46170	14.33290	14.33290		17.58	0.00	14,242,125.00	978	6,098.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	26.03200	0.02603	32.11530	0.03212	26.032	16.01	0.06	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	309.57590	0.30958	359.36840	0.35937	309.576	17.21	0.39	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	332.74760	0.33275	384.93360	0.38493	332.748	17.29	0.41	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	417.09610	0.41710	355.27180	0.35527	417.096	17.73	0.49	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	195.39440	0.19539	163.10900	0.16311	195.394	19.35	0.27	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	134.70620	0.13471	112.14960	0.11215	134.706	20.11	0.20	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			14.46890	14.46890	14.33990	14.33990		17.64	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			14.47060	14.47060	14.34170	14.34170		17.67	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			14.48130	14.48130	14.35230	14.35230		17.69	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	226.83370	0.22683	265.84560	0.26585	226.834	16.82	0.30	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	258.95460	0.25895	219.35750	0.21936	258.955	19.06	0.32	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.49370	14.49370	14.36470	14.36470		17.72	0.00	431,173,081.30	29,749	476,596.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.54540	0.00055	0.62260	0.00062	0.545	23.19	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	6.68530	0.00669	7.59810	0.00760	6.685	19.87	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	19.79540	0.01980	21.49980	0.02150	19.795	17.80	0.04	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	20.99590	0.02100	22.76470	0.02276	20.996	17.68	0.04	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	32.11970	0.03212	34.48090	0.03448	32.120	16.86	0.06	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	37.16180	0.03716	39.79960	0.03980	37.162	16.58	0.07	0.00	0	16,000.00

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	12.92	Put	38.26030	0.03826	41.71770	0.04172	38.260	16.52	0.07	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	42.97640	0.04298	50.24230	0.05024	42.976	16.29	0.08	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	46.20880	0.04621	56.22150	0.05622	46.209	16.15	0.09	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	54.07370	0.05407	65.49350	0.06549	54.074	16.20	0.10	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	57.74510	0.05775	69.80570	0.06981	57.745	16.22	0.10	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	71.38000	0.07138	85.74440	0.08574	71.380	16.28	0.12	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	83.93790	0.08394	100.33010	0.10033	83.938	16.34	0.14	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	89.04920	0.08905	106.24550	0.10625	89.049	16.36	0.14	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	107.75950	0.10776	127.79490	0.12779	107.760	16.42	0.17	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	115.99400	0.11599	137.23480	0.13723	115.994	16.45	0.18	0.00	0	2,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	126.91760	0.12692	149.71580	0.14972	126.918	16.48	0.19	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	138.55730	0.13856	162.97470	0.16297	138.557	16.51	0.20	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	143.41870	0.14342	168.49700	0.16850	143.419	16.53	0.21	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	158.72310	0.15872	186.37100	0.18637	158.723	16.57	0.23	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	164.06850	0.16407	192.77050	0.19277	164.068	16.58	0.23	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	169.53760	0.16954	199.31230	0.19931	169.538	16.59	0.24	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	177.97550	0.17798	209.38880	0.20939	177.975	16.61	0.25	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	189.66840	0.18967	223.31670	0.22332	189.668	16.64	0.26	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	209.21130	0.20921	245.27870	0.24528	209.211	16.72	0.28	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	212.62320	0.21262	249.06390	0.24906	212.623	16.74	0.28	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	226.61480	0.22661	264.55960	0.26456	226.615	16.80	0.29	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	757.75210	0.75775	670.50710	0.67051	757.752	16.95	0.68	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	264.05210	0.26405	305.80710	0.30581	264.052	16.95	0.32	23,504,661.25	5,000	35,606.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	280.01140	0.28001	323.30700	0.32331	280.011	17.01	0.34	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	643.16920	0.64317	563.65820	0.56366	643.169	17.26	0.61	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	616.70410	0.61670	539.12820	0.53913	616.704	17.34	0.60	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	387.53860	0.38754	440.12290	0.44012	387.539	17.38	0.41	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	591.09840	0.59110	515.45570	0.51546	591.098	17.41	0.58	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	422.64310	0.42264	477.92250	0.47792	422.643	17.49	0.44	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	470.19150	0.47019	530.59860	0.53060	470.192	17.63	0.47	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	475.63810	0.47564	536.61310	0.53661	475.638	17.64	0.47	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	514.82000	0.51482	447.35940	0.44736	514.820	17.66	0.53	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	505.87820	0.50588	439.54660	0.43955	505.878	17.69	0.52	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	497.06510	0.49707	431.85890	0.43186	497.065	17.72	0.52	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	503.36510	0.50337	567.15890	0.56716	503.365	17.72	0.48	69,975,169.60	10,000	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	520.82670	0.52083	585.85900	0.58586	520.827	17.78	0.49	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	538.57280	0.53857	604.83010	0.60483	538.573	17.84	0.50	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	593.48210	0.59348	663.34860	0.66335	593.482	18.03	0.53	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	650.80810	0.65081	724.16280	0.72416	650.808	18.21	0.56	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	384.00940	0.38401	330.61750	0.33062	384.009	18.34	0.43	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	696.98790	0.69699	772.96760	0.77297	696.988	18.36	0.58	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	703.69640	0.70370	780.04320	0.78004	703.696	18.38	0.58	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	710.43190	0.71043	787.14410	0.78714	710.432	18.40	0.58	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	717.19150	0.71719	794.27020	0.79427	717.191	18.42	0.59	0.00	0	134,750.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	322.59420	0.32259	276.26560	0.27627	322.594	18.75	0.37	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	857.80590	0.85781	941.80670	0.94181	857.806	18.83	0.64	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	901.87410	0.90187	987.88150	0.98788	901.874	18.95	0.65	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	916.74620	0.91675	1,003.40960	1.00341	916.746	19.00	0.66	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	924.21280	0.92421	1,011.20280	1.01120	924.213	19.02	0.66	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	278.00450	0.27800	237.27860	0.23728	278.005	19.10	0.33	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	969.47740	0.96948	1,058.38330	1.05838	969.477	19.14	0.68	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	977.09660	0.97710	1,066.31550	1.06632	977.097	19.16	0.68	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	266.09480	0.26609	226.93390	0.22693	266.095	19.20	0.32	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	259.19650	0.25920	220.94930	0.22095	259.197	19.26	0.31	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,070.01190	1.07001	1,162.91610	1.16292	1,070.012	19.40	0.70	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	227.15270	0.22715	193.39820	0.19340	227.153	19.56	0.28	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	217.38930	0.21739	185.03330	0.18503	217.389	19.67	0.27	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	215.48910	0.21549	183.40790	0.18341	215.489	19.69	0.27	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	208.05500	0.20805	177.05180	0.17705	208.055	19.77	0.26	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	204.43840	0.20444	173.96170	0.17396	204.438	19.81	0.25	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	200.88440	0.20088	170.92890	0.17093	200.884	19.85	0.25	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	180.87110	0.18087	153.87970	0.15388	180.871	20.09	0.23	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	158.74580	0.15875	135.03480	0.13503	158.746	20.39	0.21	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	156.01780	0.15602	132.60110	0.13260	156.018	20.43	0.20	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	148.13210	0.14813	125.56840	0.12557	148.132	20.55	0.19	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	134.46800	0.13447	113.66940	0.11367	134.468	20.75	0.18	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	119.62620	0.11963	101.11890	0.10112	119.626	20.97	0.16	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	102.73890	0.10274	86.88620	0.08689	102.739	21.26	0.14	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	95.67500	0.09568	80.94610	0.08095	95.675	21.40	0.13	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	80.16620	0.08017	67.93250	0.06793	80.166	21.74	0.11	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	78.76890	0.07877	66.76250	0.06676	78.769	21.77	0.11	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	57.62980	0.05763	49.07890	0.04908	57.630	22.38	0.08	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	57.13810	0.05714	48.66890	0.04867	57.138	22.39	0.08	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	54.74800	0.05475	46.67190	0.04667	54.748	22.48	0.08	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	52.02290	0.05202	44.39630	0.04440	52.023	22.58	0.08	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	51.58420	0.05158	44.02990	0.04403	51.584	22.60	0.08	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	51.14860	0.05115	43.66590	0.04367	51.149	22.61	0.07	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	45.84030	0.04584	39.16180	0.03916	45.840	22.83	0.07	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	43.23690	0.04324	36.82920	0.03683	43.237	22.95	0.06	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	35.21620	0.03522	30.95560	0.03096	35.216	23.11	0.05	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	18.64700	0.01865	20.29450	0.02029	18.647	23.02	0.03	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	10.89390	0.01089	14.67680	0.01468	10.894	22.95	0.02	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.50980	14.50980	14.38070	14.38070		17.78	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	236.91020	0.23691	273.70010	0.27370	236.910	16.83	0.29	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	282.24100	0.28224	323.66880	0.32367	282.241	17.01	0.33	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.51340	14.51340	14.38430	14.38430		17.82	0.00	0.00	0	4,356.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	53.01710	0.05302	61.03820	0.06104	53.017	16.35	0.09	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	373.48290	0.37348	422.56270	0.42256	373.483	17.36	0.39	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	397.17390	0.39717	448.20490	0.44820	397.174	17.44	0.40	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	472.69650	0.47270	412.36080	0.41236	472.697	18.16	0.47	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	256.30750	0.25631	220.65970	0.22066	256.308	19.65	0.29	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	192.23930	0.19224	165.20290	0.16520	192.239	20.37	0.23	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.52060	14.52060	14.39150	14.39150		17.80	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.52610	14.52610	14.39690	14.39690		17.95	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	213.30870	0.21331	244.65410	0.24465	213.309	16.76	0.26	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	637.36670	0.63737	561.98200	0.56198	637.367	17.64	0.57	0.00	0	100.00
\$ / R	On 26/04/2019	Any day expiry			14.56420	14.56420	14.43490	14.43490		18.00	0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry			14.57140	14.57140	14.44210	14.44210		17.97	0.00	0.00	0	1,580.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	81.03930	0.08104	88.49670	0.08850	81.039	16.41	0.11	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,254.58090	1.25458	1,146.79820	1.14680	1,254.581	16.60	0.80	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	429.68280	0.42968	475.23410	0.47523	429.683	17.44	0.38	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	453.67760	0.45368	500.99420	0.50099	453.678	17.52	0.40	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	521.70740	0.52171	460.75470	0.46075	521.707	18.49	0.46	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	311.58870	0.31159	272.55730	0.27256	311.589	19.89	0.30	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	247.99590	0.24800	215.96740	0.21597	247.996	20.54	0.25	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.62770	14.62770	14.49810	14.49810		18.11	0.00	0.00	0	875.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	107.53580	0.10754	116.83600	0.11684	107.536	16.45	0.13	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	476.23500	0.47624	519.04460	0.51904	476.235	17.51	0.38	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	500.41290	0.50041	544.81620	0.54482	500.413	17.59	0.39	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	561.53370	0.56153	500.18380	0.50018	561.534	18.78	0.44	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	357.64370	0.35764	316.12890	0.31613	357.644	20.11	0.31	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	291.61370	0.29161	255.95710	0.25596	291.614	20.71	0.26	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.63310	14.63310	14.50360	14.50360		18.16	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.63490	14.63490	14.50540	14.50540		18.17	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.65310	14.65310	14.52350	14.52350		18.20	0.00	0.00	0	112,532.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	5.22160	0.00522	5.40140	0.00540	5.222	19.35	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	38.55470	0.03855	44.03240	0.04403	38.555	16.34	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	83.21360	0.08321	91.00940	0.09101	83.214	16.43	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	116.13460	0.11613	125.14360	0.12514	116.135	16.48	0.13	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	119.40210	0.11940	128.51890	0.12852	119.402	16.48	0.13	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	164.79590	0.16480	179.72980	0.17973	164.796	16.56	0.17	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	336.68670	0.33669	366.43800	0.36644	336.687	17.03	0.29	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	355.02540	0.35503	387.39710	0.38740	355.025	17.07	0.30	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,068.67410	1.06867	974.80470	0.97480	1,068.674	17.20	0.68	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	404.09140	0.40409	440.39950	0.44040	404.091	17.23	0.33	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	434.70610	0.43471	473.05290	0.47305	434.706	17.34	0.35	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	494.85230	0.49485	537.02380	0.53702	494.852	17.53	0.37	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	839.24890	0.83925	758.32120	0.75832	839.249	17.86	0.58	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	767.40240	0.76740	691.46360	0.69146	767.402	18.10	0.54	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	723.04430	0.72304	778.34220	0.77834	723.044	18.17	0.47	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	734.69720	0.73470	790.64720	0.79065	734.697	18.20	0.47	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	670.97370	0.67097	602.15930	0.60216	670.974	18.47	0.49	0.00	0	30,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	573.72500	0.57373	512.49920	0.51250	573.725	18.92	0.43	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	507.46440	0.50746	452.16280	0.45216	507.464	19.27	0.39	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	459.64210	0.45964	409.03410	0.40903	459.642	19.56	0.36	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	430.69750	0.43070	382.83720	0.38284	430.698	19.77	0.35	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	426.07190	0.42607	378.65490	0.37865	426.072	19.80	0.34	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	390.99740	0.39100	347.01770	0.34702	390.997	20.07	0.32	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	372.70500	0.37270	330.55750	0.33056	372.705	20.23	0.31	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	366.82350	0.36682	325.27380	0.32527	366.823	20.28	0.30	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	351.65040	0.35165	311.06060	0.31106	351.650	20.41	0.29	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	335.43450	0.33543	295.49530	0.29550	335.434	20.57	0.28	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	129.43680	0.12944	117.09600	0.11710	129.437	23.32	0.12	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.66400	14.66400	14.53430	14.53430		18.19	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	783.13190	0.78313	840.14300	0.84014	783.132	18.30	0.49	630,872.39	93	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	190.77900	0.19078	167.36800	0.16737	190.779	22.01	0.17	228,193.25	93	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.67850	14.67850	14.54900	14.54900		18.28	0.00	0.00	0	505.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	128.97870	0.12898	139.86470	0.13986	128.979	16.43	0.14	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	511.83030	0.51183	553.58190	0.55358	511.830	17.53	0.37	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	536.17050	0.53617	579.32050	0.57932	536.171	17.61	0.38	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	591.46820	0.59147	530.54180	0.53054	591.468	19.01	0.43	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	392.82300	0.39282	350.08640	0.35009	392.823	20.28	0.31	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	326.45230	0.32645	288.73980	0.28874	326.452	20.82	0.26	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.68410	14.68410	14.55460	14.55460		18.25	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.68780	14.68780	14.55830	14.55830		18.27	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	236.10770	0.23611	255.01440	0.25501	236.108	16.74	0.22	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	317.22140	0.31722	280.91040	0.28091	317.221	20.95	0.25	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.73980	14.73980	14.61050	14.61050		18.36	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	147.57080	0.14757	162.23140	0.16223	147.571	16.22	0.15	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	547.43990	0.54744	588.30770	0.58831	547.440	17.52	0.37	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	571.94830	0.57195	614.09460	0.61409	571.948	17.60	0.38	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	630.44420	0.63044	569.81760	0.56982	630.444	19.23	0.42	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	436.02020	0.43602	391.33580	0.39134	436.020	20.46	0.31	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	369.15830	0.36916	329.76330	0.32976	369.158	20.95	0.27	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.74160	14.74160	14.61240	14.61240		18.36	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.76390	14.76390	14.63480	14.63480		18.34	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	704.43000	0.70443	751.33900	0.75134	704.430	17.94	0.42	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	424.29240	0.42429	381.06270	0.38106	424.292	20.70	0.30	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.79550	14.79550	14.66640	14.66640		18.42	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	163.00340	0.16300	181.03600	0.18104	163.003	16.06	0.15	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	576.44280	0.57644	616.17870	0.61618	576.443	17.51	0.36	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	601.02190	0.60102	641.97910	0.64198	601.022	17.59	0.37	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	655.47970	0.65548	596.36490	0.59636	655.480	19.43	0.41	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	466.44090	0.46644	420.44650	0.42045	466.441	20.63	0.31	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	398.40380	0.39840	358.59350	0.35859	398.404	21.08	0.27	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.80100	14.80100	14.67200	14.67200		18.39	0.00	0.00	0	55.00

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 04/09/2019	Any day expiry			14.80480	14.80480					0	74.00		
\$ / R			On 05/09/2019	Any day expiry			14.80660	14.80660					0	0.00		
\$ / R			On 05/09/2019	Any day expiry	19.00	Call	192.63670	0.19264	176.72500	0.17672	192.637	24.64	0.14	0.00	0	20,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future			14.82700	14.82700					0.00	0.00	0	14,245.00
\$ / R			On 16/09/2019	Foreign Exchange Future	10.75	Put	10.64110	0.01064	10.41620	0.01042	10.641	17.43	0.01	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	12.50	Put	71.88290	0.07188	86.61090	0.08661	71.883	14.81	0.08	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.25	Put	238.69700	0.23870	259.99950	0.26000	238.697	16.44	0.19	0.00	0	3,900.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.91	Put	462.94900	0.46295	491.67880	0.49168	462.949	17.16	0.31	0.00	0	81,930.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.97	Put	487.29580	0.48730	517.79870	0.51780	487.296	17.21	0.32	0.00	0	800.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.09	Put	538.18010	0.53818	574.74950	0.57475	538.180	17.32	0.34	0.00	0	33,715.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.21	Put	595.06200	0.59506	634.77090	0.63477	595.062	17.49	0.36	0.00	0	2,700.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.33	Put	655.20740	0.65521	697.78940	0.69779	655.207	17.67	0.38	0.00	0	33,151.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.38	Put	1,292.11200	1.29211	1,357.54290	1.35754	1,292.112	19.19	0.56	0.00	0	5,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.56	Put	1,418.44410	1.41844	1,487.92310	1.48792	1,418.444	19.43	0.58	0.00	0	2,571.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.87	Call	603.80820	0.60381	550.50080	0.55050	603.808	19.88	0.38	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	17.23	Call	350.50860	0.35051	316.86550	0.31687	350.509	21.63	0.24	0.00	0	800.00
\$ / R			On 16/09/2019	Foreign Exchange Future	17.64	Call	299.58180	0.29958	270.91920	0.27092	299.582	22.13	0.21	0.00	0	5,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	17.85	Call	278.05030	0.27805	254.67780	0.25468	278.050	22.41	0.19	0.00	0	2,700.00
\$ / R			On 16/09/2019	Foreign Exchange Future	17.93	Call	271.65700	0.27166	248.99180	0.24899	271.657	22.55	0.19	0.00	0	2,571.00
\$ / R			On 16/09/2019	Foreign Exchange Future	18.29	Call	245.70860	0.24571	225.95210	0.22595	245.709	23.20	0.17	0.00	0	81,930.00
\$ / R			On 16/09/2019	Foreign Exchange Future	18.47	Call	234.28000	0.23428	215.82650	0.21583	234.280	23.53	0.16	0.00	0	1,200.00
\$ / R			On 16/09/2019	Foreign Exchange Future	18.63	Call	224.88770	0.22489	207.51410	0.20751	224.888	23.82	0.16	0.00	0	33,715.00
\$ / R			On 16/09/2019	Foreign Exchange Future	19.32	Call	190.36150	0.19036	167.38900	0.16739	190.362	25.03	0.13	0.00	0	33,151.00
\$ / R			On 30/09/2019	Any day expiry			14.85320	14.85320					0.00	0.00	0	0.00
\$ / R			On 30/09/2019	Any day expiry	13.00	Put	177.76630	0.17777	196.35240	0.19635	177.766	15.92	0.15	0.00	0	500.00
\$ / R			On 30/09/2019	Any day expiry	14.20	Put	602.36440	0.60236	641.37070	0.64137	602.364	17.48	0.36	0.00	0	250.00
\$ / R			On 30/09/2019	Any day expiry	14.25	Put	626.97480	0.62697	667.14850	0.66715	626.975	17.56	0.36	0.00	0	250.00
\$ / R			On 30/09/2019	Any day expiry	15.68	Call	686.42080	0.68642	628.13570	0.62814	686.421	19.58	0.41	0.00	0	500.00
\$ / R			On 30/09/2019	Any day expiry	16.50	Call	498.95830	0.49896	453.05570	0.45306	498.958	20.71	0.31	0.00	0	250.00
\$ / R			On 30/09/2019	Any day expiry	16.89	Call	428.70080	0.42870	388.87010	0.38887	428.701	21.18	0.28	0.00	0	250.00
\$ / R			On 02/10/2019	Any day expiry			14.85700	14.85700					0.00	0.00	0	55.00
\$ / R			On 31/10/2019	Any day expiry			14.91210	14.91210					0.00	0.00	0	55.00
\$ / R			On 31/10/2019	Any day expiry	13.00	Put	194.31890	0.19432	208.43030	0.20843	194.319	15.89	0.16	0.00	0	500.00
\$ / R			On 31/10/2019	Any day expiry	14.20	Put	627.07120	0.62707	664.51150	0.66451	627.071	17.49	0.35	0.00	0	250.00
\$ / R			On 31/10/2019	Any day expiry	14.25	Put	651.70150	0.65170	690.24130	0.69024	651.702	17.56	0.36	0.00	0	250.00
\$ / R			On 31/10/2019	Any day expiry	15.87	Call	709.95010	0.70995	651.92660	0.65193	709.950	19.78	0.40	0.00	0	500.00
\$ / R			On 31/10/2019	Any day expiry	16.70	Call	525.69230	0.52569	480.30090	0.48030	525.692	20.85	0.31	0.00	0	250.00
\$ / R			On 31/10/2019	Any day expiry	17.09	Call	457.42820	0.45743	417.45720	0.41746	457.428	21.31	0.28	0.00	0	250.00
\$ / R			On 29/11/2019	Any day expiry			14.96730	14.96730					0.00	0.00	0	0.00
\$ / R			On 29/11/2019	Any day expiry	13.00	Put	208.97360	0.20897	223.92270	0.22392	208.974	15.87	0.16	0.00	0	500.00
\$ / R			On 29/11/2019	Any day expiry	14.20	Put	648.09740	0.64810	684.28940	0.68429	648.097	17.48	0.35	0.00	0	250.00
\$ / R			On 29/11/2019	Any day expiry	14.25	Put	672.69720	0.67270	709.95470	0.70995	672.697	17.55	0.35	0.00	0	250.00
\$ / R			On 29/11/2019	Any day expiry	16.03	Call	735.06120	0.73506	677.19210	0.67719	735.061	19.92	0.40	0.00	0	500.00
\$ / R			On 29/11/2019	Any day expiry	16.87	Call	552.66730	0.55267	506.83800	0.50684	552.667	20.96	0.31	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	485.70610	0.48571	445.03860	0.44504	485.706	21.40	0.28	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.97300	14.97300	14.84380	14.84380		18.54	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.97680	14.97680	14.84760	14.84760		18.61	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.99390	14.99390	14.86460	14.86460		18.60	0.00	23,990,240.00	1,600	9,900.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	37.14690	0.03715	29.68010	0.02968	37.147	14.10	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	435.54900	0.43555	460.07430	0.46007	435.549	16.99	0.26	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	600.01540	0.60002	0.00000	0.00000	600.015	17.37	0.32	6,604,952.54	1,351	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	584.20710	0.58421	0.00000	0.00000	584.207	20.88	0.32	11,604,013.25	2,389	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	492.77170	0.49277	452.54590	0.45255	492.772	21.49	0.28	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	243.19610	0.24320	217.85930	0.21786	243.196	24.61	0.14	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.02900	15.02900	14.90020	14.90020		18.66	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	223.89170	0.22389	237.59080	0.23759	223.892	15.85	0.16	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	671.17540	0.67118	704.41080	0.70441	671.175	17.51	0.34	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	694.55230	0.69455	730.02270	0.73002	694.552	17.56	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	761.59130	0.76159	704.63350	0.70463	761.591	20.08	0.39	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	583.42630	0.58343	537.74140	0.53774	583.426	21.07	0.31	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	517.62090	0.51762	476.90170	0.47690	517.621	21.51	0.28	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.03320	15.03320	14.90440	14.90440		18.67	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.09410	15.09410	14.96560	14.96560		18.78	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.15920	15.15920	15.03100	15.03100		18.85	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.18860	15.18860	15.06060	15.06060		18.92	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	69.03040	0.06903	64.41050	0.06441	69.030	14.85	0.06	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	632.87610	0.63288	662.19450	0.66219	632.876	17.42	0.30	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	623.34510	0.62335	582.06070	0.58206	623.345	21.73	0.30	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			15.22430	15.22430	15.09650	15.09650		18.94	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.28100	15.28100	15.15340	15.15340		19.05	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.35240	15.35240	15.22520	15.22520		19.12	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.37340	15.37340	15.24630	15.24630		19.13	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.47000	15.47000	15.34330	15.34330		19.22	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.57080	15.57080	15.44460	15.44460		19.31	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.49370	14.49370	14.36470	14.36470		17.72	0.00	0.00	0	434.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.65310	14.65310	14.52350	14.52350		18.20	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.82700	14.82700	14.69810	14.69810		18.45	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.99390	14.99390	14.86460	14.86460		18.60	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			15.18860	15.18860	15.06060	15.06060		18.92	0.00	0.00	0	0.00
£ / R	On 21/01/2019	Any day expiry			18.23210	18.23210	18.08500	18.08500		15.98	0.00	0.00	0	4,112.00
£ / R	On 31/01/2019	Any day expiry			18.26440	18.26440	18.11780	18.11780		16.36	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			18.35220	18.35220	18.20490	18.20490		16.74	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.40850	18.40850	18.26100	18.26100		16.81	0.00	20,175,716.00	1,096	397,712.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	411.86060	0.41186	466.29160	0.46629	411.861	16.76	0.38	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	379.69080	0.37969	327.27360	0.32727	379.691	17.35	0.37	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,106.41240	1.10641	1,207.83320	1.20783	1,106.412	17.52	0.67	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	20.00	Call	164.61520	0.16462		140.33960	0.14034	164.615	18.35	0.19	0.00	0	500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	141.08780	0.14109		119.60300	0.11960	141.088	18.54	0.17	0.00	0	1,500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	40.10640	0.04011		35.94540	0.03595	40.106	19.15	0.06	0.00	0	500.00	
£ / R	On 29/03/2019	Any day expiry			18.44320	18.44320		18.29570	18.29570		16.93	0.00	0.00	0	80.00	
£ / R	On 14/06/2019	Foreign Exchange Future			18.69090	18.69090		18.54190	18.54190		17.14	0.00	0.00	0	5,764.00	
£ / R	On 16/09/2019	Foreign Exchange Future			18.99820	18.99820		18.85050	18.85050		17.46	0.00	14,533,623.00	765	16,150.00	
£ / R	On 13/12/2019	Foreign Exchange Future			19.29090	19.29090		19.14430	19.14430		17.71	0.00	0.00	0	247.00	
£ / R	On 16/03/2020	Foreign Exchange Future			19.62040	19.62040		19.47850	19.47850		18.43	0.00	0.00	0	0.00	
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13146	0.13146		0.12973	0.12973		22.26	0.00	0.00	0	0.00	
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13390	0.13390		0.13215	0.13215		22.13	0.00	0.00	0	0.00	
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13659	0.13659		0.13481	0.13481		22.11	0.00	0.00	0	0.00	
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13918	0.13918		0.13738	0.13738		22.17	0.00	0.00	0	0.00	
¥ / R	On 16/03/2020	Foreign Exchange Future			0.14222	0.14222		0.14040	0.14040		22.38	0.00	0.00	0	0.00	
€ / R	On 21/12/2018	Any day expiry			16.37160	16.37160		16.28900	16.28900		10.49	0.00	0.00	0	0.00	
€ / R	On 03/01/2019	Any day expiry			16.39640	16.39640		16.30250	16.30250		13.82	0.00	0.00	0	0.00	
€ / R	On 03/01/2019	Any day expiry	15.85	Put	23.01980	0.02302		30.82720	0.03083	23.020	14.53	0.11	0.00	0	13,000.00	
€ / R	On 21/01/2019	Any day expiry			16.45890	16.45890		16.37700	16.37700		15.29	0.00	0.00	0	4,830.00	
€ / R	On 28/02/2019	Any day expiry			16.58980	16.58980		16.50880	16.50880		16.18	0.00	0.00	0	29.00	
€ / R	On 18/03/2019	Foreign Exchange Future			16.65180	16.65180		16.57080	16.57080		16.40	0.00	7,493,310.00	450	123,612.00	
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	889.47910	0.88948		824.69750	0.82470	889.479	15.64	0.71	0.00	0	650.00	
€ / R	On 29/03/2019	Any day expiry			16.64090	16.64090		16.56020	16.56020		16.50	0.00	0.00	0	53.00	
€ / R	On 14/06/2019	Foreign Exchange Future			16.96620	16.96620		16.88460	16.88460		17.00	0.00	0.00	0	24,250.00	
€ / R	On 14/08/2019	Any day expiry			17.19080	17.19080		17.11020	17.11020		17.15	0.00	0.00	0	0.00	
€ / R	On 14/08/2019	Any day expiry	17.01	Put	838.98460	0.83898		865.61660	0.86562	838.985	16.90	0.44	0.00	0	16,200.00	
€ / R	On 14/08/2019	Any day expiry	19.65	Call	344.44650	0.34445		320.18320	0.32018	344.447	20.22	0.23	0.00	0	62,400.00	
€ / R	On 16/09/2019	Foreign Exchange Future			17.31220	17.31220		17.23160	17.23160		17.18	0.00	51,936.60	3	10,459.00	
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	620.56680	0.62057		584.19640	0.58420	620.567	18.76	0.36	0.00	0	55,000.00	
€ / R	On 13/12/2019	Foreign Exchange Future			17.64470	17.64470		17.56330	17.56330		17.37	0.00	0.00	0	277.00	
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	62.15380	0.06215		63.34350	0.06334	62.154	16.17	0.05	0.00	0	17,150.00	
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	469.69020	0.46969		482.50430	0.48250	469.690	15.81	0.26	0.00	0	17,150.00	
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	492.66850	0.49267		465.19920	0.46520	492.668	20.55	0.25	0.00	0	17,150.00	
€ / R	On 16/03/2020	Foreign Exchange Future			17.96340	17.96340		17.87930	17.87930		17.59	0.00	0.00	0	0.00	
5Y STND	On 21/12/2021	Interest Rate Swap			97.30000	97.30000		97.30000	97.30000			0.00	0.00	0	51.00	
AL37	On 07/02/2019	Index Future			609.13000	609.13000		609.49700	609.49700			0.00	0.00	0	0.00	
AL37	On 02/05/2019	Index Future			619.78100	619.78100		620.15600	620.15600			0.00	0.00	0	0.00	
AL37	On 01/08/2019	Index Future			631.87600	631.87600		632.25900	632.25900			0.00	0.00	0	0.00	
AL7T	On 07/02/2019	Index Future			699.70900	699.70900		700.28900	700.28900			0.00	0.00	0	0.00	
AL7T	On 02/05/2019	Index Future			711.94400	711.94400		712.53500	712.53500			0.00	0.00	0	0.00	
AL7T	On 01/08/2019	Index Future			725.83700	725.83700		726.44100	726.44100			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
ALBI	On 07/02/2019	Index Future			631.33200		631.33200		632.16900	632.16900			0.00	0.00	0	908.00
ALBI	On 02/05/2019	Index Future			642.37100		642.37100		643.22400	643.22400			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			654.90700		654.90700		655.77700	655.77700			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.28730		10.28730		10.25220	10.25220		13.59	0.00	473,215.80	46	5,942.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.41440		10.41440		10.38010	10.38010		13.88	0.00	31,243.20	3	15,743.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.55400		10.55400		10.52170	10.52170		14.03	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.68840		10.68840		10.65850	10.65850		14.17	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	480.85430		0.48085		461.15800	0.46116	480.854	14.61	0.45	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.84600		10.84600		10.81930	10.81930		14.84	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.71620		10.71620		10.68890	10.68890		14.61	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.85350		10.85350		10.82760	10.82760		14.91	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.00230		11.00230		10.97870	10.97870		15.27	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.01940		11.01940		10.99650	10.99650		15.40	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.16170		11.16170		11.14150	11.14150		15.86	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			184.13000		184.13000		145.06000	145.06000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.74250		14.74250		14.62670	14.62670		16.96	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.03460		15.03460		14.91830	14.91830		17.69	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			15.35790		15.35790		15.24030	15.24030		18.20	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.66890		15.66890		15.54820	15.54820		18.59	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.95620		15.95620		15.83450	15.83450		18.69	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.09450		2.09450		2.08570	2.08570		15.66	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.11710		2.11710		2.10860	2.10860		16.24	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.24370		2.24370		2.23250	2.23250		15.38	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.28740		2.28740		2.27590	2.27590		15.75	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.33460		2.33460		2.32320	2.32320		16.15	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.37490		2.37490		2.36350	2.36350		16.15	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.51760		2.51760		2.50740	2.50740		17.53	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

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
ES33	On 07/02/2019	Bond Future		11.21148	76.73241		11.19244	76.84074			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future		11.31575	74.28266		11.29606	74.39298			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future		11.42405	75.73246		11.40362	75.84507			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		11.45345	78.70060		11.42926	78.85617			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future		11.55819	75.81582		11.53316	75.97421			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.66482	77.29583		11.63887	77.45747			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		624.71000	624.71000		625.52500	625.52500			0.00	0.00	0	450.00
GOVI	On 02/05/2019	GOVI		635.63300	635.63300		636.46400	636.46400			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI		648.03700	648.03700		648.88500	648.88500			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.85450	1.85450		1.83880	1.83880		17.62	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.87840	1.87840		1.86250	1.86250		18.37	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		132.30018	132.30018		132.14595	132.14595			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		134.64294	134.64294		134.48618	134.48618			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		137.25528	137.25528		137.09564	137.09564			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		100.30878	100.30878		100.30526	100.30526			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future		101.01193	101.01193		101.00862	101.00862			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future		103.00689	103.00689		103.00364	103.00364			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		102.41990	102.41990		102.29313	102.29313			0.00	0.00	0	5,890.00
I2033	On 02/05/2019	Bond Future		103.08815	103.08815		102.95927	102.95927			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		105.12410	105.12410		104.99278	104.99278			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		120.21065	120.21065		120.20635	120.20635			0.00	0.00	0	9,955.00
I2038	On 02/05/2019	Bond Future		122.33934	122.33934		122.33520	122.33520			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		124.70287	124.70287		124.69884	124.69884			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		114.35697	114.35697		114.35292	114.35292			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future		114.69597	114.69597		114.69190	114.69190			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		116.96125	116.96125		116.95725	116.95725			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

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
I2050	On 07/02/2019	Bond Future		117.87213	117.87213		117.86799	117.86799			0.00	0.00	0	10,568.00
I2050	On 02/05/2019	Bond Future		119.95931	119.95931		119.95515	119.95515			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		120.51005	120.51005		120.50600	120.50600			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		253.65000	253.65000		253.55900	253.55900			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future		258.14200	258.14200		258.05000	258.05000			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future		263.24100	263.24100		263.14700	263.14700			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14100	0.14100		0.13980	0.13980			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14070	0.14070		0.13960	0.13960			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.14040	0.14040		0.13930	0.13930			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.13970	0.13970		0.13800	0.13800			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.13910	0.13910		0.13680	0.13680			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.66660	1.66660		1.66890	1.66890		14.78	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.69130	1.69130		1.69360	1.69360		14.74	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.77990	9.77990		9.75400	9.75400		13.98	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.90300	9.90300		9.87690	9.87690		14.29	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		10.03740	10.03740		10.01270	10.01270		14.76	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.16620	10.16620		10.14180	10.14180		15.08	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.70580	10.70580		10.68550	10.68550		16.18	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.34300	1.34300		1.34080	1.34080			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.34950	1.34950		1.34720	1.34720			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future		1.27010	1.27010		1.27120	1.27120			0.00	0.00	0	400.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future		1.27560	1.27560		1.27670	1.27670			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future		1.28130	1.28130		1.28250	1.28250			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future		1.28660	1.28660		1.28790	1.28790			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future		1.29180	1.29180		1.29330	1.29330			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future		1.14890	1.14890		1.15360	1.15360			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future		1.15790	1.15790		1.16260	1.16260			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future		1.16760	1.16760		1.17240	1.17240			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future		1.17680	1.17680		1.18160	1.18160			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future		1.18270	1.18270		1.18720	1.18720			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future		9.04076	109.58634		9.02620	109.67125		6.82	0.00	8,438,148.18	77	74,984.00

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	8.30	Call	42.01000		0.04201		48.18000	0.04818	42.010	6.28	0.04	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	122.40000		0.12240		136.39000	0.13639	122.400	6.27	0.10	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	424.37000		0.42437		457.02000	0.45702	424.370	6.46	0.27	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	899.96000		0.89996		873.69000	0.87369	899.960	6.72	0.44	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	1,595.47000		1.59547		1,660.59000	1.66059	1,595.470	6.79	0.64	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	1,709.26000		1.70926		1,776.12000	1.77612	1,709.260	6.81	0.66	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,867.18000		1.86718		1,936.21000	1.93621	1,867.180	6.84	0.69	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.30	Put	492.53000		0.49253		478.16000	0.47816	492.530	6.86	0.29	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.38	Call	2,332.81000		2.33281		2,406.89000	2.40689	2,332.810	6.92	0.77	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	249.63000		0.24963		242.86000	0.24286	249.630	7.02	0.17	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	58.28000		0.05828		57.36000	0.05736	58.280	7.52	0.05	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	54.02000		0.05402		53.21000	0.05321	54.020	7.54	0.04	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.10112		111.50201		9.08587	111.58865		6.83	0.00	0.00	0	3,050.00
R186	On 02/05/2019	Bond Future	8.50	Call	479.28000		0.47928		502.20000	0.50220	479.280	6.17	0.21	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	662.77000		0.66277		691.21000	0.69121	662.770	6.29	0.26	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	714.93000		0.71493		744.79000	0.74479	714.930	6.32	0.28	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	807.59000		0.80759		839.85000	0.83985	807.590	6.37	0.30	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,013.12000		1.01312		1,050.21000	1.05021	1,013.120	6.46	0.35	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,507.41000		1.50741		1,554.00000	1.55400	1,507.410	6.64	0.46	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,105.74000		2.10574		2,161.11000	2.16111	2,105.740	6.79	0.56	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,271.43000		2.27143		2,328.85000	2.32885	2,271.430	6.83	0.58	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,444.21000		2.44421		2,503.59000	2.50359	2,444.210	6.87	0.60	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	641.00000		0.64100		627.49000	0.62749	641.000	7.34	0.22	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	459.55000		0.45955		450.10000	0.45010	459.550	7.62	0.17	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	418.04000		0.41804		409.53000	0.40953	418.040	7.70	0.15	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	386.72000		0.38672		378.93000	0.37893	386.720	7.77	0.14	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.15869		108.37635		9.14267	108.46482		6.89	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	450.51000		0.45051		468.92000	0.46892	450.510	5.84	0.17	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	1,981.26000		1.98126		2,028.03000	2.02803	1,981.260	6.70	0.47	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	871.25000		0.87125		856.53000	0.85653	871.250	7.98	0.22	0.00	0	6,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			299.39542		299.39542		299.12721	299.12721			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			304.69676		304.69676		304.42429	304.42429			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.15533		303.15533		302.87788	302.87788			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			230.89160		230.89160		230.88337	230.88337			0.00	0.00	0	8,805.00
R202	On 02/05/2019	Bond Future			234.98000		234.98000		234.97206	234.97206			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			235.60556		235.60556		235.59785	235.59785			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
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future	8.26105		101.79897		8.24099	101.86608		3.20	0.00	0.00	0	62,040.00
R2023	On 02/05/2019	Bond Future	8.29910		99.64899		8.27758	99.71748		3.63	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future	8.32551		101.59369		8.30221	101.66365		3.49	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	9.56153		89.79178		9.54704	89.88202		9.62	0.00	89,791.78	1	56,795.00
R2030	On 07/02/2019	Bond Future	8.90	Call	91.72000	0.09172	102.89000	0.10289	91.720	8.69	0.07	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	341.96000	0.34196	370.35000	0.37035	341.960	8.93	0.21	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,351.66000	1.35166	1,413.38000	1.41338	1,351.660	9.47	0.54	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,636.49000	1.63649	1,703.53000	1.70353	1,636.490	9.55	0.60	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	189.58000	0.18958	185.99000	0.18599	189.580	10.24	0.11	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future	9.62627		91.36172		9.61125	91.45370		9.48	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	432.55000	0.43255	453.60000	0.45360	432.550	8.52	0.18	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,390.41000	1.39041	1,435.02000	1.43502	1,390.410	9.12	0.40	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	868.63000	0.86863	852.12000	0.85212	868.630	10.05	0.25	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future	9.69246		89.13945		9.67683	89.23340		9.63	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	9.77809		91.87542		9.76366	91.97254		10.41	0.00	7,993,161.54	87	43,478.00
R2032	On 02/05/2019	Bond Future	9.84231		89.32489		9.82738	89.42392		10.73	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future	9.90583		91.06836		9.89036	91.16943		10.37	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	9.93918		95.58783		9.91969	95.73291		10.81	0.00	5,448,506.31	57	71,443.00
R2035	On 02/05/2019	Bond Future	10.00135		92.75881		9.98125	92.90656		11.35	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future	10.06400		94.56912		10.04320	94.71997		10.88	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	10.00633		87.82636		9.99188	87.93436		12.22	0.00	38,292,292.96	436	57,970.00
R2037	On 02/05/2019	Bond Future	10.07072		89.36194		10.05581	89.47204		12.04	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future	10.13732		86.85037		10.12190	86.96275		12.22	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
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	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	10.08118		90.93077		10.05656	91.12813		12.61	0.00	38,554,646.48	424	31,965.00
R2040	On 02/05/2019	Bond Future	10.14527		92.52065		10.11990	92.72168		12.43	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	901.75000	0.90175	960.93000	0.96093	901.750	11.17	0.25	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	2,956.62000	2.95662	3,076.61000	3.07661	2,956.620	12.36	0.54	0.00	0	1,150.00

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
R2040	On 01/08/2019	Bond Future		10.21167	89.82044		10.18546	90.02550		12.63	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		10.10489	88.01932		10.08025	88.21955		13.19	0.00	0.00	0	37,400.00
R2044	On 02/05/2019	Bond Future		10.16663	89.55828		10.14126	89.76220		13.00	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future		10.23052	86.92542		10.20433	87.13344		13.23	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		10.08041	91.54013		10.06087	91.70310		12.58	0.00	0.00	0	107,561.00
R2048	On 02/05/2019	Bond Future		10.13668	88.70374		10.11657	88.86977		13.26	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future		10.19337	90.43492		10.17263	90.60436		12.74	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		5.83640	101.80604		5.82620	101.81518		0.31	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future		5.22859	103.58585		5.21460	103.59535		0.35	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future		3.66762	101.96519		3.64552	101.97504		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		7.08902	101.83293		7.07263	101.86470		1.13	0.00	28,716,886.26	282	17,335.00
R208	On 02/05/2019	Bond Future		7.01341	100.21223		6.99478	100.24475		1.45	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future		6.86764	102.16802		6.84595	102.20133		1.34	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		9.87337	72.64738		9.85379	72.77152		12.12	0.00	287,538,330.04	3,958	117,749.00
R209	On 07/02/2019	Bond Future	9.04	Call	35.72000	0.03572	42.29000	0.04229	35.720	10.92	0.03	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	428.11000	0.42811	469.51000	0.46951	428.110	11.39	0.25	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	521.27000	0.52127	500.73000	0.50073	521.270	12.43	0.26	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future		9.92951	70.76843		9.90937	70.89483		12.78	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	692.45000	0.69245	729.61000	0.72961	692.450	11.77	0.24	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,220.86000	2.22086	2,295.91000	2.29591	2,220.860	12.71	0.52	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	941.50000	0.94150	916.34000	0.91634	941.500	13.64	0.26	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	697.10000	0.69710	678.50000	0.67850	697.100	14.12	0.20	0.00	0	760.00
R209	On 01/08/2019	Bond Future		9.98486	72.14966		9.96409	72.27870		12.37	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

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
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	185.92128		185.92128		185.91493	185.91493			0.00	0.00	0	2,448.00
R210	On 02/05/2019	Bond Future	186.65755		186.65755		186.65157	186.65157			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future	190.34405		190.34405		190.33810	190.33810			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	155.78005		155.78005		155.77631	155.77631			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future	158.53854		158.53854		158.53504	158.53504			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future	161.59842		161.59842		161.59502	161.59502			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	9.66255	84.47184		9.64302	84.59125			9.86	0.00	0.00	0	32,702.00
R213	On 02/05/2019	Bond Future	9.72151	82.39918		9.70133	82.52086			10.38	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.78016	84.00729		9.75925	84.13148			10.04	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	10.06004	71.63442		10.03542	71.79571			12.93	0.00	0.00	0	31,531.00
R214	On 02/05/2019	Bond Future	10.11572	69.59091		10.09041	69.75519			13.65	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.17173	70.94911		10.14567	71.11663			13.16	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	10.58490	10.58490		10.50610	10.50610			15.17	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.72840	10.72840		10.64840	10.64840			15.51	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.60600	2.60600		2.61940	2.61940			20.16	0.00	0.00	0	14,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.52020	2.52020		2.53080	2.53080			20.78	0.00	0.00	0	0.00
Total for Derivatives :												1,043,903,624.73	59,224	7 813 291.00
Grand Total:												1,043,903,624.73	59,224	7 813 291.00