



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: 27/07/2018

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 27/07/2018	Any day expiry	13.19650	13.19650		13.23150	13.23150		9.53	0.00	271,357,900.00	20,561	0.00
\$ / R	On 31/07/2018	Any day expiry	13.16980	13.16980		13.22800	13.22800		12.74	0.00	0.00	0	1,762.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	19.50840	0.01951	26.84950	0.02685	19.508	13.93	0.18	0.00	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	7.39800	0.00740	20.88300	0.02088	7.398	16.28	0.07	0.00	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	631.36960	0.63137	575.84400	0.57584	631.370	19.81	0.99	0.00	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	0.01150	0.00001	0.01200	0.00001	0.011	46.03	0.00	0.00	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.04580	0.00005	0.05530	0.00006	0.046	58.01	0.00	0.00	500.00
\$ / R	On 02/08/2018	Any day expiry	13.17160	13.17160		13.23150	13.23150		14.75	0.00	0.00	0	55.00
\$ / R	On 06/08/2018	Any day expiry	13.17850	13.17850		13.23850	13.23850		14.68	0.00	0.00	0	420.00
\$ / R	On 07/08/2018	Any day expiry	13.18030	13.18030		13.24020	13.24020		14.82	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	1.61420	0.00161	1.57280	0.00157	1.614	17.27	0.01	0.00	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	687.24220	0.68724	631.78920	0.63179	687.242	17.14	0.95	0.00	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	0.04140	0.00004	0.04340	0.00004	0.041	33.33	0.00	0.00	1,880.00
\$ / R	On 13/08/2018	Any day expiry	13.19060	13.19060		13.25050	13.25050		14.63	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry	13.19400	13.19400		13.25390	13.25390		14.76	0.00	26,412,600.00	2,000	4,144.00
\$ / R	On 15/08/2018	Any day expiry	13.18	Put	169.69000	0.16969	144.82940	0.14483	169.690	14.71	0.48	0.00	350.00

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 15/08/2018	Any day expiry	13.22	Call	165.56390	0.16556	198.08130	0.19808	165.564	14.83	0.48	0.00	0	350.00
\$ / R	On 15/08/2018	Any day expiry	13.43	Put	329.91600	0.32992	291.84770	0.29185	329.916	15.59	0.68	0.00	0	106.00
\$ / R	On 15/08/2018	Any day expiry	13.55	Call	66.61600	0.06662	83.65820	0.08366	66.616	16.03	0.24	0.00	0	106.00
\$ / R	On 20/08/2018	Any day expiry			13.20250	13.20250	13.26250	13.26250		14.60	0.00	0.00	0	600.00
\$ / R	On 23/08/2018	Any day expiry			13.20770	13.20770	13.26760	13.26760		14.72	0.00	0.00	0	0.00
\$ / R	On 23/08/2018	Any day expiry	13.21	Put	212.58360	0.21258	187.54330	0.18754	212.584	14.75	0.49	0.00	0	50,000.00
\$ / R	On 28/08/2018	Any day expiry			13.21620	13.21620	13.27730	13.27730		14.55	0.00	0.00	0	0.00
\$ / R	On 28/08/2018	Any day expiry	13.23	Put	235.64460	0.23564	0.00000	0.00000	235.645	14.64	0.50	232,817,455.50	35,000	35,000.00
\$ / R	On 28/08/2018	Any day expiry	15.10	Put	1,887.13170	1.88713	0.00000	0.00000	1,887.132	19.84	0.99	29,310,243.26	1,950	0.00
\$ / R	On 31/08/2018	Any day expiry			13.22140	13.22140	13.28130	13.28130		14.66	0.00	0.00	0	3,299.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	139.92210	0.13992	122.56900	0.12257	139.922	14.46	0.34	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	105.41480	0.10541	123.42710	0.12343	105.415	16.07	0.27	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	656.58310	0.65658	611.09260	0.61109	656.583	16.54	0.79	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	0.76830	0.00077	0.82690	0.00083	0.768	22.36	0.00	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	0.84640	0.00085	0.88370	0.00088	0.846	25.86	0.00	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.22660	13.22660	13.28660	13.28660		14.63	0.00	0.00	0	197.00
\$ / R	On 07/09/2018	Any day expiry			13.23350	13.23350	13.29350	13.29350		14.77	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	120.96490	0.12096	105.43080	0.10543	120.965	14.34	0.29	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	194.10980	0.19411	172.24610	0.17225	194.110	14.57	0.40	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	228.04540	0.22805	256.54890	0.25655	228.045	14.98	0.46	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	182.46940	0.18247	206.80920	0.20681	182.469	15.37	0.39	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	98.08310	0.09808	113.34130	0.11334	98.083	16.41	0.23	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	81.90980	0.08191	95.15950	0.09516	81.910	16.70	0.20	0.00	0	600.00
\$ / R	On 13/09/2018	Any day expiry			13.24380	13.24380	13.30390	13.30390		14.76	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	314.98750	0.31499	283.96850	0.28397	314.988	14.90	0.52	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.25070	13.25070	13.31080	13.31080		14.69	0.00	215,496,134.10	16,263	441,374.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	2.40460	0.00240	2.49500	0.00250	2.405	16.19	0.01	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	2.50520	0.00251	2.59790	0.00260	2.505	16.10	0.01	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	3.08110	0.00308	3.18470	0.00318	3.081	15.65	0.01	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	4.23060	0.00423	4.34740	0.00435	4.231	14.97	0.02	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	5.25140	0.00525	5.37190	0.00537	5.251	14.52	0.02	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	5.85940	0.00586	5.97900	0.00598	5.859	14.29	0.02	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	8.00590	0.00801	7.99360	0.00799	8.006	14.05	0.03	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	20.31960	0.02032	18.82420	0.01882	20.320	13.99	0.07	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,021.01960	1.02102	1,079.62420	1.07962	1,021.020	13.99	0.93	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	24.11430	0.02411	22.09610	0.02210	24.114	13.98	0.08	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	31.39790	0.03140	28.34010	0.02834	31.398	13.96	0.09	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	796.31340	0.79631	851.26170	0.85126	796.313	13.93	0.87	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	45.61340	0.04561	40.46170	0.04046	45.613	13.93	0.13	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	57.66800	0.05767	50.72540	0.05073	57.668	13.91	0.16	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	62.97590	0.06298	55.08660	0.05509	62.976	13.92	0.17	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	71.12020	0.07112	61.37980	0.06138	71.120	13.97	0.18	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	580.77700	0.58078	628.08070	0.62808	580.777	14.11	0.76	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	108.43720	0.10844	94.81110	0.09481	108.437	14.15	0.25	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	559.13720	0.55914	605.61110	0.60561	559.137	14.15	0.75	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	123.41360	0.12341	108.35670	0.10836	123.414	14.21	0.27	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	176.45980	0.17646	156.79450	0.15679	176.460	14.39	0.35	0.00	0	72,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	427.15980	0.42716	467.59450	0.46759	427.160	14.39	0.65	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	218.78790	0.21879	195.86730	0.19587	218.788	14.51	0.41	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	266.72920	0.26673	240.48640	0.24049	266.729	14.63	0.46	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	317.42920	0.31743	351.28640	0.35129	317.429	14.63	0.54	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	276.98550	0.27699	250.07690	0.25008	276.985	14.66	0.47	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	293.48280	0.29348	325.67630	0.32568	293.483	14.69	0.51	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	292.78280	0.29278	264.87630	0.26488	292.783	14.69	0.49	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	272.44780	0.27245	301.43530	0.30144	272.448	14.83	0.48	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	200.97990	0.20098	224.12680	0.22413	200.980	15.38	0.39	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	521.37550	0.52138	481.81740	0.48182	521.376	15.66	0.66	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	172.07550	0.17208	192.61740	0.19262	172.075	15.66	0.34	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	159.12980	0.15913	178.45590	0.17846	159.130	15.80	0.32	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	91.22980	0.09123	103.74950	0.10375	91.230	16.74	0.20	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	840.52980	0.84053	792.94950	0.79295	840.530	16.74	0.80	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	65.95820	0.06596	75.55460	0.07555	65.958	17.25	0.15	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	28.50250	0.02850	33.84470	0.03384	28.503	18.36	0.07	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	15.56780	0.01557	18.69760	0.01870	15.568	18.64	0.04	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	2.23240	0.00223	2.50030	0.00250	2.232	19.84	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	2.18310	0.00218	2.43610	0.00244	2.183	20.19	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	2.12080	0.00212	2.35470	0.00235	2.121	20.70	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	2.04340	0.00204	2.25220	0.00225	2.043	21.46	0.01	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.26450	13.26450	13.32470	13.32470		14.70	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.26960	13.26960	13.32990	13.32990		14.88	0.00	0.00	0	5,532.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	198.67360	0.19867	178.20910	0.17821	198.674	14.49	0.36	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	162.16060	0.16216	179.49430	0.17949	162.161	16.13	0.30	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	688.11030	0.68811	644.74260	0.64474	688.110	16.18	0.71	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	4.43280	0.00443	5.30950	0.00531	4.433	21.03	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	2.54150	0.00254	2.76820	0.00277	2.542	22.45	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.27650	13.27650	13.33680	13.33680		14.84	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			13.29350	13.29350	13.35390	13.35390		14.90	0.00	0.00	0	0.00
\$ / R	On 12/10/2018	Any day expiry	13.51	Call	279.62050	0.27962	303.94680	0.30395	279.620	15.40	0.42	0.00	0	5,000.00
\$ / R	On 17/10/2018	Any day expiry			13.30200	13.30200	13.35120	13.35120		14.88	0.00	3,137,532.00	235	235.00
\$ / R	On 22/10/2018	Any day expiry			13.31050	13.31050	13.37100	13.37100		14.86	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	327.71210	0.32771	301.05570	0.30106	327.712	14.74	0.44	9,556,624.47	1,630	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	176.05590	0.17606	191.60000	0.19160	176.056	16.44	0.28	6,050,142.00	1,630	1,630.00
\$ / R	On 25/10/2018	Any day expiry			13.31560	13.31560	13.37610	13.37610		14.91	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.32240	13.32240	13.38300	13.38300		14.87	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.32590	13.32590	13.38640	13.38640		15.00	0.00	0.00	0	3,608.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	249.90790	0.24991	228.11380	0.22811	249.908	14.54	0.36	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	720.29770	0.72030	679.39190	0.67939	720.298	15.99	0.65	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	214.09840	0.21410	231.46740	0.23147	214.098	16.28	0.31	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	11.99600	0.01200	13.68690	0.01369	11.996	20.32	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	5.16440	0.00516	5.66000	0.00566	5.164	20.41	0.01	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.32750	13.32750	13.38810	13.38810		15.01	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.33430	13.33430	13.39490	13.39490		14.98	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	25.30650	0.02531	23.23090	0.02323	25.307	14.10	0.06	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	768.68960	0.76869	726.78240	0.72678	768.690	16.08	0.66	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	8.01220	0.00801	8.93660	0.00894	8.012	20.13	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.34780	13.34780	13.40840	13.40840		14.99	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.35290	13.35290	13.41350	13.41350		15.02	0.00	3,754,660.00	280	420.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	5.53640	0.00554	5.26600	0.00527	5.536	17.16	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	20.89760	0.02090	19.36230	0.01936	20.898	14.72	0.05	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	505.57940	0.50558	538.77500	0.53877	505.579	14.85	0.56	0.00	0	51,000.00
\$ / R	On 29/11/2018	Any day expiry			13.37490	13.37490	13.46650	13.46650		15.01	0.00	6,208,056.50	461	461.00
\$ / R	On 30/11/2018	Any day expiry			13.37660	13.37660	13.43730	13.43730		15.10	0.00	0.00	0	3,363.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	285.84570	0.28585	263.19710	0.26320	285.846	14.54	0.35	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	745.97540	0.74598	705.87360	0.70587	745.975	15.91	0.61	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	250.51340	0.25051	266.79790	0.26680	250.513	16.47	0.32	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	25.60290	0.02560	27.91140	0.02791	25.603	20.89	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	15.99810	0.01600	17.66080	0.01766	15.998	21.81	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.39520	13.39520	13.45590	13.45590		15.08	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	651.57040	0.65157	614.42870	0.61443	651.570	15.56	0.56	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	70.16240	0.07016	75.01400	0.07501	70.162	19.17	0.10	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.40030	13.40030	13.46100	13.46100		15.10	0.00	0.00	0	66,738.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	29.07880	0.02908	27.02660	0.02703	29.079	14.61	0.05	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	34.55260	0.03455	32.04630	0.03205	34.553	14.38	0.06	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	43.59560	0.04360	40.33190	0.04033	43.596	14.06	0.08	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	50.81600	0.05082	46.94220	0.04694	50.816	13.84	0.09	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	52.38800	0.05239	48.38200	0.04838	52.388	13.80	0.09	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	61.24930	0.06125	54.58210	0.05458	61.249	13.77	0.11	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	75.83510	0.07584	67.94470	0.06794	75.835	13.83	0.13	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	84.03430	0.08403	75.48710	0.07549	84.034	13.87	0.14	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	108.39810	0.10840	98.00180	0.09800	108.398	13.95	0.17	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	135.07610	0.13508	122.80660	0.12281	135.076	14.03	0.20	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,035.37610	1.03538	1,083.80660	1.08381	1,035.376	14.03	0.80	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	168.85670	0.16886	154.39730	0.15440	168.857	14.12	0.24	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	183.26500	0.18326	167.92450	0.16792	183.265	14.15	0.25	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	204.79800	0.20480	188.18830	0.18819	204.798	14.20	0.27	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	300.67650	0.30068	277.82300	0.27782	300.677	14.55	0.35	0.00	0	175,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	700.97650	0.70098	738.82300	0.73882	700.976	14.55	0.65	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	345.24430	0.34524	320.22150	0.32022	345.244	14.68	0.38	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	593.61010	0.59361	627.12190	0.62712	593.610	14.82	0.58	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	403.33510	0.40334	375.71880	0.37572	403.335	14.85	0.42	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	568.93300	0.56893	601.37350	0.60137	568.933	14.89	0.57	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	418.63300	0.41863	390.37350	0.39037	418.633	14.89	0.43	0.00	0	27,800.00

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 14/12/2018	Foreign Exchange Future	13.45	Put	529.10750	0.52911	495.79370	0.49579	529.108	15.20	0.50	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	559.38250	0.55938	525.09320	0.52509	559.383	15.29	0.51	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	459.68250	0.45968	486.09320	0.48609	459.683	15.29	0.49	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	687.92940	0.68793	649.96180	0.64996	687.929	15.67	0.57	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	694.65410	0.69465	656.51380	0.65651	694.654	15.69	0.57	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	742.47510	0.74248	703.14300	0.70314	742.475	15.83	0.59	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	362.77510	0.36278	384.14300	0.38414	362.775	15.83	0.41	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	749.41140	0.74941	709.91110	0.70991	749.411	15.85	0.60	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	356.67340	0.35667	377.70910	0.37771	356.673	15.86	0.40	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	314.06920	0.31407	332.73860	0.33274	314.069	16.15	0.36	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	301.04440	0.30104	318.97180	0.31897	301.044	16.25	0.35	0.00	0	16,130.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	269.80660	0.26981	285.88260	0.28588	269.807	16.50	0.32	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	228.30550	0.22831	242.04130	0.24204	228.305	16.89	0.28	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	219.03490	0.21903	232.23610	0.23224	219.035	16.99	0.27	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	208.44000	0.20844	221.02990	0.22103	208.440	17.10	0.26	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	182.82570	0.18283	193.91940	0.19392	182.826	17.42	0.23	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	181.34320	0.18134	192.35000	0.19235	181.343	17.44	0.23	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	179.87640	0.17988	190.79470	0.19079	179.876	17.46	0.23	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	168.59170	0.16859	178.84060	0.17884	168.592	17.61	0.21	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	161.93520	0.16194	171.79280	0.17179	161.935	17.71	0.21	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	149.86200	0.14986	159.50510	0.15951	149.862	17.85	0.19	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	130.68090	0.13068	139.17910	0.13918	130.681	18.10	0.17	0.00	0	20,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	129.57000	0.12957	138.00260	0.13800	129.570	18.11	0.17	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	121.05080	0.12105	128.96650	0.12897	121.051	18.24	0.16	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	115.05250	0.11505	122.60340	0.12260	115.053	18.33	0.15	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	87.31970	0.08732	93.15400	0.09315	87.320	18.84	0.12	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	72.94070	0.07294	77.86430	0.07786	72.941	19.18	0.10	0.00	0	11,380.00
\$ / R	On 21/12/2018	Any day expiry			13.41210	13.41210	13.47290	13.47290		15.08	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	399.82420	0.39982	372.59930	0.37260	399.824	14.81	0.41	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	451.15410	0.45115	421.82510	0.42183	451.154	14.95	0.45	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	186.06080	0.18606	196.86160	0.19686	186.061	17.48	0.23	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	173.42610	0.17343	183.50710	0.18351	173.426	17.65	0.21	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.42900	13.42900	13.48980	13.48980		15.10	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	314.29210	0.31429	291.16550	0.29117	314.292	14.46	0.35	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	765.53030	0.76553	726.25810	0.72626	765.530	15.75	0.58	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	283.18750	0.28319	298.69280	0.29869	283.188	16.52	0.32	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	39.90670	0.03991	42.38990	0.04239	39.907	21.03	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	27.27730	0.02728	29.88380	0.02988	27.277	22.09	0.04	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.43240	13.43240	13.49320	13.49320		15.10	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			13.45940	13.45940	13.52040	13.52040		15.11	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	205.91570	0.20592	189.97430	0.18997	205.916	14.11	0.25	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			13.47970	13.47970	13.54070	13.54070		15.16	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.48140	13.48140	13.54240	13.54240		15.17	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	340.59210	0.34059	318.29290	0.31829	340.592	14.46	0.34	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	309.96990	0.30997	324.86830	0.32487	309.970	16.69	0.32	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.50320	13.50320	13.56440	13.56440		15.20	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.52830	13.52830	13.58970	13.58970		15.29	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	364.34900	0.36435	340.93340	0.34093	364.349	14.54	0.34	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	335.69850	0.33570	350.38260	0.35038	335.698	16.90	0.32	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.55840	13.55840	13.62010	13.62010		15.31	0.00	0.00	0	7,820.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	6.85230	0.00685	6.51690	0.00652	6.852	15.35	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	64.50330	0.06450	59.06020	0.05906	64.503	13.89	0.09	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	107.25370	0.10725	99.11910	0.09912	107.254	13.91	0.13	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	195.25350	0.19525	181.37050	0.18137	195.253	14.10	0.21	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	709.61530	0.70962	739.98620	0.73999	709.615	15.17	0.55	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	606.78680	0.60679	575.28810	0.57529	606.787	15.18	0.45	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	780.78310	0.78078	744.23470	0.74423	780.783	15.62	0.52	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	852.16650	0.85217	814.01880	0.81402	852.166	15.79	0.54	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	420.76100	0.42076	438.37370	0.43837	420.761	16.48	0.37	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	378.37110	0.37837	394.06340	0.39406	378.371	16.79	0.34	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	286.42750	0.28643	298.70320	0.29870	286.428	17.58	0.26	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	212.63960	0.21264	221.89940	0.22190	212.640	18.19	0.21	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	201.50530	0.20151	210.29970	0.21030	201.505	18.30	0.20	0.00	0	721.00
\$ / R	On 27/03/2019	Any day expiry			13.57350	13.57350	13.63530	13.63530		15.32	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			13.57680	13.57680	13.63860	13.63860		15.40	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	385.49820	0.38550	361.95270	0.36195	385.498	14.57	0.34	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	358.99510	0.35900	373.41140	0.37341	358.995	17.09	0.31	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			13.58350	13.58350	13.64540	13.64540		15.39	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			13.63040	13.63040	13.69270	13.69270		15.47	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	405.74180	0.40574	382.11440	0.38211	405.742	14.59	0.33	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	790.75070	0.79075	821.50350	0.82150	790.751	15.25	0.56	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	380.98530	0.38099	395.18940	0.39519	380.985	17.26	0.31	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			13.68230	13.68230	13.74480	13.74480		15.55	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	424.24040	0.42424	402.23880	0.40224	424.240	14.62	0.33	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	400.58610	0.40059	414.49470	0.41449	400.586	17.44	0.31	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			13.68730	13.68730	13.74990	13.74990		15.54	0.00	0.00	0	29,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.70570	13.70570	13.76840	13.76840		15.55	0.00	0.00	0	15,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	11.63030	0.01163	10.41260	0.01041	11.630	13.04	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	197.01610	0.19702	183.03390	0.18303	197.016	14.14	0.19	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	338.02250	0.33802	319.64000	0.31964	338.023	14.48	0.27	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	424.03700	0.42404	402.39300	0.40239	424.037	14.62	0.32	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	543.87070	0.54387	516.65480	0.51665	543.871	14.95	0.38	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	874.32240	0.87432	838.48880	0.83849	874.322	15.73	0.49	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	905.72350	0.90572	869.23960	0.86924	905.724	15.80	0.50	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	517.73020	0.51773	535.76620	0.53577	517.730	16.76	0.38	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	462.21200	0.46221	478.09680	0.47810	462.212	17.12	0.34	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	326.16660	0.32617	338.21160	0.33821	326.167	18.03	0.25	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	315.49020	0.31549	327.12700	0.32713	315.490	18.11	0.25	0.00	0	12,450.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	289.85030	0.28985	300.49030	0.30049	289.850	18.32	0.23	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	274.10600	0.27411	284.12870	0.28413	274.106	18.46	0.22	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			13.72910	13.72910	13.79190	13.79190		15.61	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	440.50930	0.44051	418.50570	0.41851	440.509	14.66	0.32	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	415.22960	0.41523	429.16900	0.42917	415.230	17.58	0.31	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			13.73420	13.73420	13.79700	13.79700		15.60	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.73750	13.73750	13.80030	13.80030		15.61	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	661.32740	0.66133	631.14440	0.63114	661.327	15.22	0.41	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	238.55920	0.23856	246.84840	0.24685	238.559	18.98	0.19	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			13.78440	13.78440	13.84760	13.84760		15.67	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	458.02200	0.45802	436.51930	0.43652	458.022	14.70	0.32	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	433.91650	0.43392	448.59340	0.44859	433.917	17.68	0.30	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			13.78620	13.78620	13.84940	13.84940		15.67	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			13.83870	13.83870	13.90220	13.90220		15.81	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	475.55270	0.47555	453.85600	0.45386	475.553	14.82	0.32	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	451.64940	0.45165	466.14330	0.46614	451.649	17.89	0.30	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry			13.84420	13.84420	13.90760	13.90760		15.81	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			13.86950	13.86950	13.93310	13.93310		15.84	0.00	0.00	0	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	16.10600	0.01611	16.51790	0.01652	16.106	12.32	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	306.70270	0.30670	287.58460	0.28758	306.703	14.54	0.23	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	418.49020	0.41849	431.38790	0.43139	418.490	18.26	0.28	0.00	0	1,000.00
\$ / R	On 30/09/2019	Any day expiry			13.89490	13.89490	13.95860	13.95860		15.92	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	491.32640	0.49133	469.29720	0.46930	491.326	14.90	0.31	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	473.26170	0.47326	487.60140	0.48760	473.262	18.05	0.30	0.00	0	500.00
\$ / R	On 02/10/2019	Any day expiry			13.89850	13.89850	13.96220	13.96220		15.93	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			13.95110	13.95110	14.01500	14.01500		16.04	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	506.38970	0.50639	484.22650	0.48423	506.390	14.98	0.31	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	489.76810	0.48977	503.92890	0.50393	489.768	18.25	0.30	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry			14.00360	14.00360	14.06780	14.06780		16.13	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	519.17570	0.51918	496.76100	0.49676	519.176	15.03	0.30	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	507.91580	0.50792	522.11530	0.52212	507.916	18.40	0.30	0.00	0	500.00
\$ / R	On 02/12/2019	Any day expiry			14.00910	14.00910	14.07320	14.07320		16.13	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.02900	14.02900	14.09320	14.09320		16.20	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	147.31770	0.14732	155.14120	0.15514	147.318	21.30	0.10	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.06160	14.06160	14.12600	14.12600		16.21	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	531.42470	0.53142	508.96160	0.50896	531.425	15.07	0.30	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	526.26330	0.52626	540.39050	0.54039	526.263	18.55	0.30	0.00	0	500.00
\$ / R	On 02/01/2020	Any day expiry			14.06520	14.06520	14.12960	14.12960		16.27	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.11780	14.11780	14.18240	14.18240		16.30	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.17400	14.17400	14.23880	14.23880		16.35	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry			14.23010	14.23010	14.29520	14.29520		16.46	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.27910	14.27910	14.34430	14.34430		16.50	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.34070	14.34070	14.40620	14.40620		16.55	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.35880	14.35880	14.42440	14.42440		16.55	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/07/2020	Any day expiry		14.44220	14.44220		14.50810	14.50810		16.63	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		14.54360	14.54360		14.61050	14.61050		16.79	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		13.25070	13.25070		13.31080	13.31080		14.69	0.00	0.00	0	345.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		13.40030	13.40030		13.46100	13.46100		15.10	0.00	0.00	0	20.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		13.55840	13.55840		13.62010	13.62010		15.31	0.00	0.00	0	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		13.70570	13.70570		13.76840	13.76840		15.55	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.42670	17.42670		17.53200	17.53200		13.57	0.00	17,496,406.80	1,004	226,550.00
£ / R	On 28/09/2018	Any day expiry		17.45940	17.45940		17.56490	17.56490		13.66	0.00	0.00	0	14.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.69300	17.69300		17.79940	17.79940		13.93	0.00	17,728,386.00	1,002	11,544.00
£ / R	On 18/03/2019	Foreign Exchange Future		17.98510	17.98510		18.09290	18.09290		14.71	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.25990	18.25990		18.36890	18.36890		15.48	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future		18.56800	18.56800		18.67810	18.67810		16.02	0.00	0.00	0	895.00
¥ / R	On 23/08/2018	Any day expiry		0.11920	0.11920		0.11960	0.11960		21.00	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11978	0.11978		0.12023	0.12023		20.67	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.12190	0.12190		0.12235	0.12235		17.63	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.12434	0.12434		0.12481	0.12481		20.36	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12665	0.12665		0.12712	0.12712		20.04	0.00	0.00	0	0.00
€ / R	On 31/07/2018	Any day expiry		15.34830	15.34830		15.42330	15.42330		12.00	0.00	0.00	0	33.00
€ / R	On 07/09/2018	Any day expiry		15.46370	15.46370		15.54200	15.54200		13.72	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry		15.47610	15.47610		15.55460	15.55460		13.77	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.49500	15.49500		15.57350	15.57350		13.78	0.00	5,035,875.00	325	133,303.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	3.75960	0.00376	3.49480	0.00349	3.760	16.23	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	19.12820	0.01913	16.58470	0.01658	19.128	14.04	0.05	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	549.42290	0.54942	499.02620	0.49903	549.423	14.54	0.65	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	48.57430	0.04857	57.39200	0.05739	48.574	16.40	0.11	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	2.50260	0.00250	2.69520	0.00270	2.503	23.98	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry		15.52020	15.52020		15.59880	15.59880		13.80	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future		15.77870	15.77870		15.85850	15.85850		14.19	0.00	662,705.40	42	28,602.00
€ / R	On 18/03/2019	Foreign Exchange Future		16.09570	16.09570		16.17680	16.17680		14.34	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.39960	16.39960		16.48140	16.48140		14.52	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap		95.16000	95.16000		95.27000	95.27000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		92.15000	92.15000		92.27000	92.27000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		90.88000	90.88000		91.00000	91.00000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		93.02000	93.02000		93.14000	93.14000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		96.77000	96.77000		96.90000	96.90000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		95.32000	95.32000		95.44000	95.44000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		97.37000	97.37000		97.48000	97.48000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		102.77000	102.77000		102.89000	102.89000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		103.09000	103.09000		103.22000	103.22000			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
10Y STND	On 22/03/2028	Interest Rate Swap	96.60000	96.60000	96.60000	96.73000	96.73000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	103.72000	103.72000	103.72000	103.86000	103.86000				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	101.76000	101.76000	101.76000	101.76000	101.76000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	102.24000	102.24000	102.24000	102.24000	102.24000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.57000	99.57000	99.57000	99.57000	99.57000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	102.00000	102.00000	102.00000	102.00000	102.00000				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.52000	98.52000	98.52000	98.52000	98.52000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.90000	98.90000	98.90000	98.90000	98.90000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.31000	99.31000	99.31000	99.31000	99.31000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.74000	99.74000	99.74000	99.74000	99.74000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	101.91000	101.91000	101.91000	101.92000	101.92000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	102.90000	102.90000	102.90000	102.91000	102.91000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.98000	98.98000	98.98000	98.99000	98.99000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	102.60000	102.60000	102.60000	102.61000	102.61000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.51000	96.51000	96.51000	96.52000	96.52000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.73000	95.73000	95.73000	95.76000	95.76000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.91000	94.91000	94.91000	94.96000	94.96000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.08000	95.08000	95.08000	95.14000	95.14000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.25000	97.25000	97.25000	97.33000	97.33000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.37000	97.37000	97.37000	97.46000	97.46000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.54000	98.54000	98.54000	98.65000	98.65000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.44000	102.44000	102.44000	102.55000	102.55000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	103.68000	103.68000	103.68000	103.78000	103.78000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.07000	97.07000	97.07000	97.16000	97.16000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.09000	103.09000	103.09000	103.17000	103.17000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	587.76000	587.76000	587.76000	586.99300	586.99300				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	598.24500	598.24500	598.24500	597.46700	597.46700				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	609.83700	609.83700	609.83700	609.04100	609.04100				0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future	620.04300	620.04300	620.04300	619.24800	619.24800				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	688.58000	688.58000	688.58000	686.80600	686.80600				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	700.86300	700.86300	700.86300	699.06000	699.06000				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	714.44300	714.44300	714.44300	712.60200	712.60200				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	726.40000	726.40000	726.40000	724.54600	724.54600				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	626.34600	626.34600	626.34600	624.03700	624.03700				0.00	1,252,692,000.00	200	407.00
ALBI	On 01/11/2018	Index Future	637.51900	637.51900	637.51900	635.17200	635.17200				0.00	1,275,038,000.00	200	698.00
ALBI	On 07/02/2019	Index Future	649.87200	649.87200	649.87200	647.47600	647.47600				0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	660.74800	660.74800	660.74800	658.32800	658.32800				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 17/09/2018	Foreign Exchange Future		9.81740	9.81740		9.83640	9.83640		10.63	0.00	0.00	0	12,322.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		9.93360	9.93360		9.95300	9.95300		10.93	0.00	0.00	0	11,417.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future		10.06110	10.06110		10.08100	10.08100		11.55	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.18350	10.18350		10.20410	10.20410		12.26	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future		10.28270	10.28270		10.31020	10.31020		12.02	0.00	0.00	0	595.00
CAD/ R	On 18/03/2019	Foreign Exchange Future		10.42030	10.42030		10.44910	10.44910		12.71	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future		325.04610	325.04610		346.27480	346.27480			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future		13.38040	13.38040		13.44940	13.44940		13.39	0.00	0.00	0	1,575.00
CHF / R	On 14/12/2018	Foreign Exchange Future		13.63780	13.63780		13.70810	13.70810		13.69	0.00	0.00	0	400.00
CHF / R	On 18/03/2019	Foreign Exchange Future		13.92800	13.92800		13.99960	13.99960		13.93	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.20350	14.20350		14.27550	14.27550		14.15	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.94260	1.94260		1.95380	1.95380		11.94	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		1.96310	1.96310		1.97340	1.97340		12.07	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		1.98440	1.98440		1.99370	1.99370		12.99	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.00400	2.00400		2.01240	2.01240		13.64	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.08290	2.08290		2.09270	2.09270		12.94	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.12210	2.12210		2.13190	2.13190		12.86	0.00	0.00	0	15.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.16590	2.16590		2.17610	2.17610		13.55	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.20730	2.20730		2.21750	2.21750		14.24	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 02/08/2018	Bond Future		10.61689	79.73376		10.66817	79.41967			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future		10.72310	77.36786		10.77614	77.04846			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		10.84376	78.86680		10.89893	78.54085			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		10.94581	76.39658		11.00247	76.06708			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 02/08/2018	Bond Future		10.82170	82.69575		10.87796	82.30016			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 01/11/2018	Bond Future		10.92421	79.91096		10.98241	79.50860			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.03666	81.45896		11.09711	81.04843			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.13654	78.56168		11.19870	78.14629			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 02/08/2018	GOVI		622.31700	622.31700		619.94000	619.94000			0.00	224,034,120.00	36	26.00
GOVI	On 01/11/2018	GOVI		633.41800	633.41800		631.00100	631.00100			0.00	114,015,240.00	18	461.00
GOVI	On 07/02/2019	GOVI		645.69200	645.69200		643.22400	643.22400			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		656.49800	656.49800		654.00500	654.00500			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.68990	1.68990		1.69740	1.69740		14.91	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.71180	1.71180		1.71940	1.71940		14.88	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.73460	1.73460		1.74230	1.74230		15.41	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.75560	1.75560		1.76340	1.76340		15.47	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		130.69869	130.69869		130.17155	130.17155			0.00	0.00	0	498.00
I2025	On 01/11/2018	Bond Future		133.06165	133.06165		132.52570	132.52570			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		134.25046	134.25046		133.70310	133.70310			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		136.52085	136.52085		135.96710	135.96710			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 02/08/2018	Bond Future		99.61127	99.61127		99.50453	99.50453			0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future		100.36258	100.36258		100.25443	100.25443			0.00	0.00	0	1,370.00
I2029	On 07/02/2019	Bond Future		102.32534	102.32534		102.21434	102.21434			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		102.98525	102.98525		102.87460	102.87460			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 02/08/2018	Bond Future		102.77188	102.77188		102.25215	102.25215			0.00	0.00	0	9,076.00
I2033	On 01/11/2018	Bond Future		103.50900	103.50900		102.98025	102.98025			0.00	55,170,297.00	533	5,770.00
I2033	On 07/02/2019	Bond Future		105.53324	105.53324		104.99352	104.99352			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		106.17474	106.17474		105.62812	105.62812			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 02/08/2018	Bond Future		122.43464	122.43464		121.38828	121.38828			0.00	122,434,640.00	1,000	429.00
I2038	On 01/11/2018	Bond Future		124.64821	124.64821		123.58360	123.58360			0.00	124,648,210.00	1,000	9,621.00
I2038	On 07/02/2019	Bond Future		125.49585	125.49585		124.40941	124.40941			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		127.61809	127.61809		126.51605	126.51605			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 02/08/2018	Bond Future		116.73011	116.73011		115.60570	115.60570			0.00	0.00	0	8,628.00
I2046	On 01/11/2018	Bond Future		117.19134	117.19134		116.04729	116.04729			0.00	0.00	0	10,966.00
I2046	On 07/02/2019	Bond Future		119.48305	119.48305		118.31588	118.31588			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		119.82146	119.82146		118.63702	118.63702			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 02/08/2018		Bond Future	121.07215	121.07215		119.14842	119.14842			0.00	0.00	0	232.00
I2050	On 01/11/2018		Bond Future	123.26101	123.26101		121.30327	121.30327			0.00	0.00	0	9,854.00
I2050	On 07/02/2019		Bond Future	123.90024	123.90024		121.90330	121.90330			0.00	0.00	0	0.00
I2050	On 02/05/2019		Bond Future	125.99552	125.99552		123.96741	123.96741			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 02/08/2018		Index Future	250.31000	250.31000		249.06300	249.06300			0.00	0.00	0	665.00
IGOV	On 01/11/2018		Index Future	254.83500	254.83500		253.56700	253.56700			0.00	0.00	0	714.00
IGOV	On 07/02/2019		Index Future	259.81900	259.81900		258.52500	258.52500			0.00	0.00	0	0.00
IGOV	On 02/05/2019		Index Future	264.21300	264.21300		262.90300	262.90300			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018		Jibar Tradeable Future	7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018		Jibar Tradeable Future	7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	35,000.00
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 17/09/2018		Foreign Exchange Future	0.13090	0.13090		0.13130	0.13130			0.00	0.00	0	562.00
KES / R	On 14/12/2018		Foreign Exchange Future	0.12970	0.12970		0.13090	0.13090			0.00	0.00	0	0.00
KES / R	On 18/03/2019		Foreign Exchange Future	0.12930	0.12930		0.13050	0.13050			0.00	0.00	0	0.00
KES / R	On 14/06/2019		Foreign Exchange Future	0.12930	0.12930		0.12990	0.12990			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018		Foreign Exchange Future	1.62260	1.62260		1.63090	1.63090		11.61	0.00	0.00	0	0.00
NOK/R	On 14/12/2018		Foreign Exchange Future	1.64660	1.64660		1.65490	1.65490		12.14	0.00	0.00	0	0.00
NOK/R	On 18/03/2019		Foreign Exchange Future	1.67240	1.67240		1.68090	1.68090		12.73	0.00	0.00	0	0.00
NOK/R	On 14/06/2019		Foreign Exchange Future	1.69670	1.69670		1.70530	1.70530		13.74	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018		Foreign Exchange Future	8.99970	8.99970		9.03780	9.03780		11.92	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018		Foreign Exchange Future	9.10540	9.10540		9.14390	9.14390		12.21	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019		Foreign Exchange Future	9.22130	9.22130		9.26080	9.26080		12.97	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019		Foreign Exchange Future	9.33360	9.33360		9.37320	9.37320		13.83	0.00	0.00	0	0.00
PULA / R	On 17/09/2018		Foreign Exchange Future	1.28880	1.28880		1.29730	1.29730			0.00	0.00	0	0.00
PULA / R	On 14/12/2018		Foreign Exchange Future	1.29910	1.29910		1.30760	1.30760			0.00	0.00	0	0.00
PULA / R	On 18/03/2019		Foreign Exchange Future	1.30890	1.30890		1.31760	1.31760			0.00	0.00	0	0.00
PULA / R	On 14/06/2019		Foreign Exchange Future	1.31770	1.31770		1.32650	1.32650			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018		Foreign Exchange Future	1.31520	1.31520		1.31710	1.31710			0.00	0.00	0	8.00
QUANTO € / \$	On 17/09/2018		Foreign Exchange Future	1.16940	1.16940		1.17000	1.17000			0.00	17,541.00	15	165.00
R / ¥	On 23/08/2018		Any day expiry	8.38950	8.38950	0.11867	8.35830	8.35830		15.58	0.00	0.00	0	0.00
R / ¥	On 23/08/2018	8.07	Put	496.62590	0.04966	0.11867	616.16850	0.06162	496.626	18.10	0.21	0.00	0	13,000.00
R / ¥	On 23/08/2018	8.27	Call	2,170.49840	0.21705	0.11867	2,041.58960	0.20416	2,170.498	16.57	0.63	0.00	0	13,000.00

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 23/08/2018	Any day expiry	8.35	Call	1,655.56510	0.16556	0.11867	0.00000	0.00000	1,655.565	15.96	0.55	218,686,491.86	40,000	20,000.00	
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.34860	8.34860	0.11867	8.31760	8.31760		15.59	0.00	0.00	0	0.00	
R186	On 02/08/2018	Bond Future			8.57394	112.66753		8.61473	112.41013		6.76	0.00	0.00	0	70,511.00	
R186	On 02/08/2018	Bond Future	7.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	6.16	0.00	0.00	0	3,020.00	
R186	On 02/08/2018	Bond Future	8.25	Call	3.73000	0.00373		3.04000	0.00304	3.730	6.28	0.01	0.00	0	3,020.00	
R186	On 02/08/2018	Bond Future	8.75	Call	1,167.28000	1.16728		972.07000	0.97207	1,167.280	6.76	0.87	0.00	0	2,500.00	
R186	On 02/08/2018	Bond Future	8.75	Put	61.87000	0.06187		124.06000	0.12406	61.870	6.76	0.13	0.00	0	2,500.00	
R186	On 02/08/2018	Bond Future	8.90	Put	7.09000	0.00709		20.98000	0.02098	7.090	6.90	0.02	0.00	0	2,500.00	
R186	On 01/11/2018	Bond Future			8.63340	114.67740		8.67598	114.41585		7.35	0.00	960,767,257.20	8,378	52,454.00	
R186	On 01/11/2018	Bond Future	7.96	Call	303.54000	0.30354		270.65000	0.27065	303.540	6.70	0.15	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	8.46	Call	1,210.01000	1.21001		1,114.89000	1.11489	1,210.010	7.15	0.41	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	8.90	Put	1,054.33000	1.05433		1,156.86000	1.15686	1,054.330	7.46	0.35	199,528,566.03	5,000	2,500.00	
R186	On 01/11/2018	Bond Future	9.14	Put	661.50000	0.66150		734.62000	0.73462	661.500	7.70	0.24	0.00	0	5,000.00	
R186	On 07/02/2019	Bond Future			8.70042	111.59413		8.74525	111.32690		7.80	0.00	0.00	0	719.00	
R186	On 02/05/2019	Bond Future			8.76015	113.46109		8.80647	113.19225		7.44	0.00	0.00	0	0.00	
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 02/08/2018	Bond Future			297.00479	297.00479		296.27787	296.27787			0.00	0.00	0	1,235.00	
R197	On 01/11/2018	Bond Future			302.37450	302.37450		301.63603	301.63603			0.00	0.00	0	2,350.00	
R197	On 07/02/2019	Bond Future			300.93170	300.93170		300.17672	300.17672			0.00	0.00	0	0.00	
R197	On 02/05/2019	Bond Future			306.02064	306.02064		305.25931	305.25931			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 02/08/2018	Bond Future			232.74328	232.74328		232.43674	232.43674			0.00	93,097,312.00	400	12,245.00	
R202	On 01/11/2018	Bond Future			236.95115	236.95115		236.64008	236.64008			0.00	94,780,460.00	400	10,129.00	
R202	On 07/02/2019	Bond Future			237.67797	237.67797		237.35939	237.35939			0.00	0.00	0	0.00	
R202	On 02/05/2019	Bond Future			241.69753	241.69753		241.37846	241.37846			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 02/08/2018	Bond Future			8.03855	102.27616		8.07431	102.14270		3.53	0.00	0.00	0	14,658.00	
R2023	On 01/11/2018	Bond Future			8.09671	100.17471		8.13483	100.03925		4.14	0.00	0.00	0	41,469.00	
R2023	On 07/02/2019	Bond Future			8.16655	102.11564		8.20787	101.97702		4.13	0.00	0.00	0	0.00	
R2023	On 02/05/2019	Bond Future			8.22141	99.89651		8.26483	99.75808		4.20	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 02/08/2018	Bond Future			8.96880	93.29204		9.01456	92.98398		9.26	0.00	0.00	0	34,636.00	
R2030	On 02/08/2018	Bond Future	8.51	Call	0.34000	0.00034		0.30000	0.00030	0.340	8.56	0.00	0.00	0	7,850.00	
R2030	On 02/08/2018	Bond Future	8.91	Call	267.18000	0.26718		200.59000	0.20059	267.180	9.15	0.36	0.00	0	7,850.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/08/2018	Bond Future	9.50	Put	0.51000	0.00051	2.49000	0.00249	0.510	10.04	0.00	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.02623	94.95620	9.07355	94.64305		10.02	0.00	0.00	0	47,700.00
R2030	On 07/02/2019	Bond Future			9.09083	92.78658	9.14009	92.46693		10.62	0.00	0.00	0	167.00
R2030	On 02/05/2019	Bond Future			9.15037	94.33883	9.20095	94.01617		10.46	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 02/08/2018	Bond Future			9.16411	95.85007	9.20991	95.51580		10.02	0.00	0.00	0	19,886.00
R2032	On 01/11/2018	Bond Future			9.22589	93.40500	9.27319	93.06513		11.26	0.00	0.00	0	34,534.00
R2032	On 07/02/2019	Bond Future			9.29430	95.21462	9.34342	94.86765		11.43	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.35311	92.65220	9.40345	92.30182		11.87	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 02/08/2018	Bond Future			9.30403	100.25824	9.35482	99.84600		10.66	0.00	0.00	0	37,551.00
R2035	On 01/11/2018	Bond Future			9.36640	97.55093	9.41878	97.13167		12.03	0.00	9,755,093.00	100	67,799.00
R2035	On 07/02/2019	Bond Future			9.43663	99.44097	9.49094	99.01309		12.23	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			9.49309	96.60689	9.54870	96.17427		12.75	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 02/08/2018	Bond Future			9.36881	92.59223	9.42457	92.13657		11.70	0.00	0.00	0	22,706.00
R2037	On 01/11/2018	Bond Future			9.42641	94.24395	9.48382	93.78049		12.63	0.00	132,883,969.50	1,410	53,045.00
R2037	On 07/02/2019	Bond Future			9.49072	91.80991	9.55012	91.33704		13.46	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future			9.54886	93.34579	9.60968	92.86737		13.41	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 02/08/2018	Bond Future			6.59436	101.50592	6.60576	101.50172		0.15	0.00	0.00	0	10,270.00
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 02/08/2018	Bond Future			9.44380	96.11547	9.49955	95.62497		12.11	0.00	0.00	0	13,118.00
R2040	On 01/11/2018	Bond Future			9.50125	97.83009	9.55863	97.33111		13.09	0.00	0.00	0	19,198.00
R2040	On 01/11/2018	Bond Future	8.50	Call	139.89000	0.13989	115.91000	0.11591	139.890	11.20	0.06	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	1,039.31000	1.03931	912.98000	0.91298	1,039.310	11.86	0.29	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,353.45000	1.35345	1,200.64000	1.20064	1,353.450	12.11	0.34	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	4,085.43000	4.08543	3,773.74000	3.77374	4,085.430	13.16	0.66	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.56533	95.21496	9.62467	94.70581		13.99	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			9.62310	96.80767	9.68383	96.29252		13.96	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 02/08/2018	Bond Future			9.46865	93.29153	9.52939	92.74689		12.72	0.00	0.00	0	12,764.00
R2044	On 01/11/2018	Bond Future			9.52390	94.95564	9.58635	94.40173		13.77	0.00	0.00	0	35,664.00
R2044	On 07/02/2019	Bond Future			9.58538	92.41015	9.64990	91.84497		14.73	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			9.64067	93.95597	9.70670	93.38369		14.70	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
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/08/2018	Bond Future		9.46868	96.69519		9.52442	96.18117		12.58	0.00	0.00	0	75,007.00
R2048	On 01/11/2018	Bond Future		9.52539	93.98756		9.58271	93.46483		14.27	0.00	0.00	0	91,573.00
R2048	On 07/02/2019	Bond Future		9.58877	95.80860		9.64801	95.27517		14.56	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future		9.63955	92.97708		9.70011	92.43710		15.26	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 02/08/2018	Bond Future		7.35671	100.30291		7.39753	100.24822		0.72	0.00	0.00	0	3,471.00
R207	On 01/11/2018	Bond Future		7.37346	102.09217		7.42282	102.03687		0.73	0.00	0.00	0	17,433.00
R207	On 07/02/2019	Bond Future		7.39494	100.42519		7.45986	100.36830		0.72	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		7.43466	102.10536		7.51813	102.05007		0.62	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 02/08/2018	Bond Future		7.66334	100.21424		7.70421	100.11924		1.70	0.00	0.00	0	7,728.00
R208	On 01/11/2018	Bond Future		7.71345	98.60245		7.75880	98.50613		1.99	0.00	0.00	0	28,717.00
R208	On 07/02/2019	Bond Future		7.77610	100.51279		7.82794	100.41410		2.03	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future		7.83318	98.79465		7.89032	98.69682		2.04	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 02/08/2018	Bond Future		9.28366	76.09855		9.33438	75.74968		12.06	0.00	1,978,562.30	26	83,110.00
R209	On 02/08/2018	Bond Future	8.46	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.79	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.79	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,231.57000	3.23157	3,580.35000	3.58035	3,231.570	10.88	1.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	7.31000	0.00731	5.23000	0.00523	7.310	11.05	0.02	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	752.58000	0.75258	1,032.95000	1.03295	752.580	11.57	0.67	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	124.28000	0.12428	238.56000	0.23856	124.280	11.95	0.19	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,538.71000	2.53871	2,205.61000	2.20561	2,538.710	12.33	0.98	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	0.00000	0.00000	0.01000	0.00001	0.000	13.57	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.15	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.33863	74.30835	9.39079	73.95352		13.64	0.00	0.00	0	115,680.00
R209	On 01/11/2018	Bond Future	8.89	Call	763.43000	0.76343	679.79000	0.67979	763.430	12.49	0.27	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	3,247.92000	3.24792	3,027.17000	3.02717	3,247.920	13.85	0.66	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	674.51000	0.67451	760.05000	0.76005	674.510	14.50	0.21	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	650.87000	0.65087	734.05000	0.73405	650.870	14.54	0.20	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future		9.39901	75.74799		9.45288	75.38590		13.91	0.00	0.00	0	340.00
R209	On 02/05/2019	Bond Future		9.45055	73.86725		9.50560	73.50102		14.46	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

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/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 02/08/2018	Bond Future	185.38256		185.38256		185.04837	185.04837			0.00	218,751,420.80	1,180	300.00
R210	On 01/11/2018	Bond Future	186.23410		186.23410		185.89482	185.89482			0.00	219,756,238.00	1,180	2,149.00
R210	On 07/02/2019	Bond Future	189.87610		189.87610		189.52905	189.52905			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future	190.53711		190.53711		190.18808	190.18808			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 02/08/2018	Bond Future	153.23617		153.23617		152.91343	152.91343			0.00	153,236,170.00	1,000	2,357.00
R212	On 01/11/2018	Bond Future	156.00660		156.00660		155.67883	155.67883			0.00	156,006,600.00	1,000	3,476.00
R212	On 07/02/2019	Bond Future	156.90387		156.90387		156.56865	156.56865			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	159.55729		159.55729		159.21974	159.21974			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 02/08/2018	Bond Future	9.06384		87.73991		9.10959	87.43765		9.71	0.00	0.00	0	14,535.00
R213	On 01/11/2018	Bond Future	9.12367		85.75909		9.17091	85.45174		11.02	0.00	0.00	0	32,593.00
R213	On 07/02/2019	Bond Future	9.19129		87.42070		9.24036	87.10697		11.23	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.24555		85.33579		9.29582	85.01894		11.51	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 02/08/2018	Bond Future	9.42863		75.64101		9.48435	75.23964		12.92	0.00	459,897,340.80	6,080	15,976.00
R214	On 01/11/2018	Bond Future	9.48452		73.69767		9.54179	73.28937		14.57	0.00	0.00	0	33,162.00
R214	On 07/02/2019	Bond Future	9.54697		75.12561		9.60609	74.70903		14.84	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.59701		73.08828		9.65740	72.66660		15.48	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 17/09/2018	Foreign Exchange Future	9.74540		9.74540		9.77470	9.77470		12.10	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.87830		9.87830		9.90800	9.90800		12.43	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.02260		10.02260		10.05320	10.05320		12.83	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.15890		10.15890		10.19050	10.19050		13.41	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.67950		2.67950		2.69700	2.69700		19.49	0.00	0.00	0	1,500.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.60750		2.60750		2.62520	2.62520		19.69	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.52580		2.52580		2.54070	2.54070		19.11	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.45270		2.45270		2.46620	2.46620		18.67	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
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.29110	1.29110	1.29580	1.29580			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018		Foreign Exchange Future	1.25230	1.25230	1.25680	1.25680			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019		Foreign Exchange Future	1.20610	1.20610	1.21040	1.21040			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019		Foreign Exchange Future	1.16600	1.16600	1.17020	1.17020			0.00	0.00	0	0.00
Total for Derivatives :											6,932,200,250.52	151,539	6 013 920.00
Grand Total:											6,932,200,250.52	151,539	6 013 920.00