



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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/07/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/07/2018 Foreign Exchange Future			13.71800		13.71560			0.0000	0.00	0	0
\$ / R On 06/07/2018 Foreign Exchange Future			13.71800		13.71730			0.0000	0.00	0	150
\$ / R On 12/07/2018 Foreign Exchange Future			13.72680		13.72950			0.0000	0.00	0	142
\$ / R On 16/07/2018 Foreign Exchange Future			13.73390		13.73630			0.0000	0.00	0	34
\$ / R On 20/07/2018 Foreign Exchange Future			13.74100		13.74310			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.74810		13.74990			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.74980		13.75160			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			13.75340		13.75490			0.0000	0.00	0	920
\$ / R On 31/07/2018 Foreign Exchange Future			13.76050		13.76170			0.0000	0.00	0	1,867
\$ / R On 02/08/2018 Foreign Exchange Future			13.76400		13.76510			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.77290		13.77370			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.78350		13.78400			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.78710		13.78750			0.0000	0.00	0	5,470
\$ / R On 20/08/2018 Foreign Exchange Future			13.79600		13.79610			0.0000	0.00	0	600
\$ / R On 31/08/2018 Foreign Exchange Future			13.81560		13.81510			0.0000	0.00	0	3,547
\$ / R On 03/09/2018 Foreign Exchange Future			13.82100		13.82020			0.0000	0.00	0	197
\$ / R On 13/09/2018 Foreign Exchange Future			13.83900		13.83710			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.84620		13.84370			0.0000	1,352,607,585.60	97,688	551,142
\$ / R On 25/09/2018 Foreign Exchange Future			13.86070		13.85700			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.86610		13.86200			0.0000	0.00	0	4,280
\$ / R On 02/10/2018 Foreign Exchange Future			13.87330		13.86870			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/10/2018	Foreign Exchange Future			13.91470		13.91040			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.92190		13.91790			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.92550		13.92170			0.0000	0.00	0	3,608
\$ / R	On	01/11/2018	Foreign Exchange Future			13.92730		13.92360			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.93450		13.93110			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.94880		13.94620			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.95420		13.95180			0.0000	0.00	0	700
\$ / R	On	30/11/2018	Foreign Exchange Future			13.97940		13.97810			0.0000	0.00	0	3,363
\$ / R	On	11/12/2018	Foreign Exchange Future			13.99910		13.99880			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.00450		14.00450			0.0000	23,807,650.00	1,700	73,572
\$ / R	On	21/12/2018	Foreign Exchange Future			14.01710		14.01760			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.03500		14.03650			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			14.03860		14.04020			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			14.08850		14.08930			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.09020		14.09100			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			14.11330		14.11350			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.14000		14.13930			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			14.17190		14.17040			0.0000	3,542,975.00	250	5,932
\$ / R	On	27/03/2019	Foreign Exchange Future			14.18790		14.18590			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			14.19150		14.18940			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			14.19860		14.19630			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.24890		14.24660			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.30490		14.30300			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.31030		14.30840			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			14.33020		14.32850			0.0000	0.00	0	14,910
\$ / R	On	28/06/2019	Foreign Exchange Future			14.35540		14.35390			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.36080		14.35940			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.36440		14.36300			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.40330		14.40200			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.40460		14.40330			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.44230		14.44100			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.44620		14.44490			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.46440		14.46320			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.48260		14.48140			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.48520		14.48400			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.52290		14.52170			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.56050		14.55940			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.56440		14.56330			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.57870		14.57760			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.60210		14.60100			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.60470		14.60360			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.64240		14.64140			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.68260		14.68170			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.72290		14.72200			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.75800		14.75710			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.80210		14.80140			0.0000	0.00	0	1,055

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Future			14.81510		14.81440			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.90480		14.90500			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.03230		15.03460			0.0000	0.00	0	0
Total \$ / R Future												1,379,958,210.60	99,638	827,076
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Put			0.02920	0.000	24.96	0.0000	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Call			1,105.62920	1,108.000	24.96	1.0000	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.25	Call			472.06460	469.629	22.74	0.9808	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.25	Put			4.76460	1.629	22.74	0.0192	0.00	0	20,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.75	Call			78.54250	61.080	18.74	0.4360	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.75	Put			111.24250	93.080	18.74	0.5640	0.00	0	20,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			47.42810	31.751	19.03	0.2675	0.00	0	20,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			164.72810	149.751	19.03	0.7325	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			1,647.30010	1,648.000	20.13	1.0000	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			0.00010	0.000	20.13	0.0000	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			99.17650	80.854	18.43	0.5228	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			86.47650	68.854	18.43	0.4772	0.00	0	1,000
\$ / R	On	12/07/2018	Foreign Exchange Option	13.79	Put			181.35750	172.554	17.07	0.5672	0.00	0	0
\$ / R	On	12/07/2018	Foreign Exchange Option	13.79	Call			120.85750	109.354	17.07	0.4328	0.00	0	0
\$ / R	On	16/07/2018	Foreign Exchange Option	13.71	Put			158.43350	150.124	16.30	0.4706	0.00	0	0
\$ / R	On	16/07/2018	Foreign Exchange Option	13.71	Call			184.73350	174.024	16.30	0.5294	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			232.43070	223.877	16.78	0.5416	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			175.53070	164.877	16.78	0.4584	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,972.16960	1,973.509	22.95	0.9932	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			2.06960	1.609	22.95	0.0068	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			46.53810	41.795	19.06	0.1370	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			746.63810	743.695	19.06	0.8630	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,191.48110	2,192.963	23.93	0.9955	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			1.38110	1.063	23.93	0.0045	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			524.51740	519.326	18.04	0.7668	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			84.41740	77.426	18.04	0.2332	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Call			363.77170	354.126	15.77	0.6928	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Put			112.17170	104.326	15.77	0.3072	0.00	0	40,000
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			610.37110	606.077	18.47	0.8017	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			71.97110	65.877	18.47	0.1983	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			1.18000	1.117	20.49	0.0049	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,696.08000	1,694.517	20.49	0.9951	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			133.85260	126.495	15.83	0.3208	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			395.55260	386.995	15.83	0.6792	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,559.66030	2,560.577	23.40	0.9960	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			1.36030	1.077	23.40	0.0040	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,062.23710	2,062.834	22.35	0.9882	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			3.93710	3.334	22.35	0.0118	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			786.53020	782.317	15.27	0.9176	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			24.83020	21.817	15.27	0.0824	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			274.11060	266.296	16.46	0.5166	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			235.81060	226.796	16.46	0.4834	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			9.98960	9.782	16.82	0.0369	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			1,115.08960	1,113.782	16.82	0.9631	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			245.45610	237.123	16.56	0.4604	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			331.75610	324.223	16.56	0.5396	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,409.51330	2,409.786	21.95	0.9911	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			3.21330	2.686	21.95	0.0089	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			3.88640	4.170	17.22	0.0159	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,457.58640	1,457.070	17.22	0.9841	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			921.24780	917.306	18.75	0.8207	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			85.24780	80.806	18.75	0.1793	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			164.20840	157.411	15.65	0.3211	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			481.70840	474.511	15.65	0.6789	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			211.14370	203.971	15.72	0.3691	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			447.24370	439.971	15.72	0.6309	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,255.45470	2,253.902	21.27	0.9578	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			20.55470	19.502	21.27	0.0422	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			881.83880	878.861	14.90	0.8541	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			66.73880	63.261	14.90	0.1459	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			277.08500	269.586	15.85	0.4120	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			442.18500	435.186	15.85	0.5880	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			353.29320	345.497	16.09	0.4802	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			368.39320	361.097	16.09	0.5198	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,765.19070	2,764.156	22.18	0.9779	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			10.29070	9.756	22.18	0.0221	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			12.88560	11.935	14.26	0.0364	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			1,363.08560	1,362.935	14.26	0.9636	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			162.33080	156.127	15.25	0.2662	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			699.43080	695.127	15.25	0.7338	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			140.37390	135.476	18.58	0.2128	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,156.67390	1,149.276	18.58	0.7872	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			138.88270	134.020	18.61	0.2108	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,165.18270	1,157.820	18.61	0.7892	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			141.88180	136.951	18.56	0.2148	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,148.18180	1,140.751	18.56	0.7852	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,056.08740	1,054.298	14.67	0.8762	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			62.38740	58.098	14.67	0.1238	0.00	0	3,750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,845.79360	2,848.263	20.08	0.9950	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			2.09360	2.063	20.08	0.0050	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,400.62390	1,394.128	19.24	0.8367	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			104.32390	100.328	19.24	0.1633	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,367.34850	1,367.187	14.32	0.9461	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			23.64850	20.987	14.32	0.0539	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,331.45830	2,327.242	21.16	0.9395	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			35.15830	33.442	21.16	0.0605	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,168.46690	2,163.965	20.84	0.9283	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			42.16690	40.165	20.84	0.0717	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,235.41470	2,231.035	20.97	0.9331	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			39.11470	37.235	20.97	0.0669	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			964.95910	962.716	14.78	0.8464	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			81.25910	76.516	14.78	0.1536	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			310.12790	301.948	15.78	0.4070	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			503.82790	498.148	15.78	0.5930	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			463.46920	457.473	15.91	0.5608	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			349.76920	341.273	15.91	0.4392	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,266.51440	1,265.836	14.43	0.9282	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			32.81440	29.636	14.43	0.0718	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			672.62730	668.445	15.31	0.7088	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			188.92730	182.245	15.31	0.2912	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,273.77740	2,269.465	21.05	0.9357	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			37.47740	35.664	21.05	0.0643	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,230.46760	1,229.598	14.47	0.9208	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			36.76760	33.398	14.47	0.0792	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			745.94030	742.436	15.13	0.7505	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			152.24030	146.236	15.13	0.2495	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,476.31010	2,472.315	21.44	0.9478	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			30.01010	28.515	21.44	0.0522	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,188.50300	3,185.087	22.16	0.9775	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			12.20300	11.287	22.16	0.0225	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,853.67550	1,855.230	16.15	0.9768	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			9.97550	9.030	16.15	0.0232	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			168.29050	161.972	15.21	0.2682	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			711.99050	708.172	15.21	0.7318	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			2,100.54040	2,102.521	17.20	0.9840	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			6.84040	6.321	17.20	0.0160	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,559.60850	1,560.308	14.89	0.9631	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			15.90850	14.108	14.89	0.0369	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			2,348.43260	2,350.676	18.24	0.9889	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			4.73260	4.476	18.24	0.0111	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			2,001.64540	2,003.480	16.78	0.9815	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			7.94540	7.280	16.78	0.0185	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			242.99570	235.527	15.54	0.3465	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			586.69570	581.727	15.54	0.6535	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			2,150.05030	2,152.095	17.40	0.9852	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			6.35030	5.895	17.40	0.0148	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			2,249.17860	2,251.332	17.82	0.9872	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			5.47860	5.132	17.82	0.0128	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,952.26810	1,954.018	16.57	0.9800	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			8.56810	7.818	16.57	0.0200	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			2,368.29660	2,370.556	18.33	0.9892	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			4.59660	4.356	18.33	0.0108	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			50.88820	46.955	14.59	0.1044	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			1,124.58820	1,123.155	14.59	0.8956	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			137.22220	131.536	15.05	0.2312	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			780.92220	777.736	15.05	0.7688	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			54.99270	50.924	14.62	0.1114	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			1,098.69270	1,097.124	14.62	0.8886	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			14.70110	13.077	15.10	0.0341	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,608.40110	1,609.277	15.10	0.9659	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			1,030.86910	1,028.951	14.70	0.8685	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			67.16910	62.751	14.70	0.1315	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,385.92750	1,385.858	14.30	0.9490	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			22.22750	19.658	14.30	0.0510	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			1,203.66940	1,202.658	14.50	0.9149	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			39.96940	36.458	14.50	0.0851	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			1,293.77480	1,293.239	14.40	0.9335	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			30.07480	27.039	14.40	0.0665	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,481.76830	1,482.151	14.56	0.9581	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			18.06830	15.951	14.56	0.0419	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			89.06700	84.174	14.82	0.1654	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			932.76700	930.374	14.82	0.8346	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			766.80720	763.493	15.08	0.7615	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			143.10720	137.293	15.08	0.2385	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			286.70030	278.742	15.70	0.3868	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			530.40030	524.942	15.70	0.6132	13,648,489.40	26,000	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,673.70000	5,676.200	22.23	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	22.23	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			349.05710	342.542	16.48	0.4560	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			505.35710	496.342	16.48	0.5440	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			1,277.24230	1,270.306	18.91	0.8135	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			120.94230	116.506	18.91	0.1865	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,462.35650	1,462.653	14.48	0.9567	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			18.65650	16.453	14.48	0.0433	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			2,279.60640	2,273.836	20.96	0.9253	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			46.60640	44.536	20.96	0.0747	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			966.15620	965.331	14.92	0.8231	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			104.15620	99.231	14.92	0.1769	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			397.11800	387.784	16.05	0.4527	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			479.11800	473.884	16.05	0.5473	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			407.80000	398.378	16.08	0.4601	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			469.80000	464.478	16.08	0.5399	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,962.04840	2,956.543	21.87	0.9604	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			24.04840	22.643	21.87	0.0396	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,431.68760	2,425.636	21.27	0.9312	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			43.68760	41.736	21.27	0.0688	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			64.39070	60.613	14.69	0.1183	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,173.09070	1,173.913	14.69	0.8817	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			893.54240	883.248	17.40	0.6443	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			313.94240	307.948	17.40	0.3557	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,346.40300	1,337.104	18.51	0.7572	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			204.30300	199.004	18.51	0.2428	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			526.03360	516.765	16.22	0.4829	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			517.73360	512.265	16.22	0.5171	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,144.61620	3,138.521	21.88	0.9386	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			46.31620	44.021	21.88	0.0614	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,616.90410	2,610.275	20.94	0.9105	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			68.60410	65.775	20.94	0.0895	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,062.21920	1,061.586	14.93	0.8022	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			140.51920	136.086	14.93	0.1978	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			453.83310	445.268	16.01	0.4425	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			575.53310	570.768	16.01	0.5575	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			100.14590	96.575	14.78	0.1516	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,213.74590	1,213.874	14.78	0.8484	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,936.45520	2,930.731	21.39	0.9254	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			57.55520	55.231	21.39	0.0746	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			22.57230	22.129	15.97	0.0407	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,053.67230	2,056.629	15.97	0.9593	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			562.74660	557.488	16.08	0.5414	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			491.64660	482.988	16.08	0.4586	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,188.35410	1,179.436	17.96	0.7026	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			274.55410	268.236	17.96	0.2974	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,126.32780	3,128.724	17.91	0.9914	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			4.52780	4.524	17.91	0.0086	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			219.81870	214.838	15.12	0.2632	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			951.61870	949.038	15.12	0.7368	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			17.54940	17.483	16.23	0.0314	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,299.34940	2,301.684	16.23	0.9686	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,809.98540	2,805.090	20.76	0.8987	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			88.08540	84.490	20.76	0.1013	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,147.65560	1,144.937	14.94	0.7906	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			169.55560	165.537	14.94	0.2094	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			646.21190	638.116	16.41	0.5064	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			544.31190	537.516	16.41	0.4936	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			486.63270	479.412	15.95	0.4295	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			664.73270	658.812	15.95	0.5705	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,394.80120	3,390.928	21.94	0.9271	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			62.90120	60.328	21.94	0.0729	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			421.24630	415.116	15.70	0.3840	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			770.04630	764.216	15.70	0.6160	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,885.58560	1,879.401	19.14	0.7985	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			194.38560	188.501	19.14	0.2015	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,313.79480	3,310.497	21.59	0.9144	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			78.29480	74.997	21.59	0.0856	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,215.88290	1,212.292	14.92	0.7960	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			171.38290	167.792	14.92	0.2040	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,113.56010	2,108.018	19.50	0.8247	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			476.13260	468.420	16.89	0.4294	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			299.03780	291.797	18.14	0.2912	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,374.53780	1,367.297	18.14	0.7088	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			454.18840	447.985	15.80	0.3997	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			297.09780	289.878	18.16	0.2896	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,382.59780	1,375.378	18.16	0.7104	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			300.98870	293.731	18.12	0.2929	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,366.48870	1,359.231	18.12	0.7071	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			851.63260	843.920	16.89	0.5706	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			449.22010	443.055	15.79	0.3970	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,079.50180	1,071.667	17.45	0.6396	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			384.00180	376.167	17.45	0.3604	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,810.95790	1,809.959	15.01	0.9170	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			56.45790	55.459	15.01	0.0830	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			748.68840	742.485	15.80	0.6003	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			227.46720	221.018	18.86	0.2291	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,158.07910	2,152.635	19.57	0.8298	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			162.57910	157.135	19.57	0.1702	0.00	0	15,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,856.73560	1,855.903	15.06	0.9223	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			52.23560	51.403	15.06	0.0777	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			753.72010	747.555	15.79	0.6030	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			494.97450	488.470	15.92	0.4214	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,318.49790	1,311.136	18.01	0.6970	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			312.99790	305.637	18.01	0.3030	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,706.08390	1,699.593	18.83	0.7682	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			230.58390	224.093	18.83	0.2318	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,722.96720	1,716.518	18.86	0.7709	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			714.27300	707.809	15.90	0.5813	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			817.95790	810.289	16.80	0.5590	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			492.45790	484.789	16.80	0.4410	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,433.68200	1,430.890	14.69	0.8557	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			109.18200	106.390	14.69	0.1443	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			709.47450	702.970	15.92	0.5786	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			202.72390	196.618	19.10	0.2071	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			889.09550	883.958	15.42	0.6714	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			334.59550	329.458	15.42	0.3286	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,894.16310	1,888.120	19.14	0.7965	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			198.66310	192.620	19.14	0.2035	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			489.77300	483.309	15.90	0.4187	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			405.14450	397.315	17.31	0.3767	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,949.09170	1,948.554	15.17	0.9322	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			44.59170	44.054	15.17	0.0678	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,431.26660	1,424.150	18.27	0.7201	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			285.76660	278.650	18.27	0.2799	0.00	0	27,030

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,868.22390	1,862.118	19.10	0.7929	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			407.86970	400.047	17.29	0.3788	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,023.68750	2,023.349	15.26	0.9394	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			39.18750	38.849	15.26	0.0606	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,032.11470	1,027.824	15.13	0.7326	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			247.61470	243.324	15.13	0.2674	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,020.64450	1,012.815	17.31	0.6233	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			37.92810	37.635	15.28	0.0589	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,116.95870	1,109.193	17.54	0.6495	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			371.45870	363.693	17.54	0.3505	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,006.11770	998.294	17.27	0.6191	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			410.61770	402.794	17.27	0.3809	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,013.36970	1,005.547	17.29	0.6212	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			210.11610	206.140	15.03	0.2373	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			892.76700	885.010	16.99	0.5843	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			457.26700	449.510	16.99	0.4157	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			689.04540	681.608	16.46	0.5104	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			563.54540	556.108	16.46	0.4896	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,042.42810	2,042.135	15.28	0.9411	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			349.97910	342.344	17.70	0.3333	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,377.41700	1,374.425	14.75	0.8417	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			122.91700	119.925	14.75	0.1583	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,136.64100	2,136.548	15.39	0.9490	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			32.14100	32.048	15.39	0.0510	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,114.61610	1,110.640	15.03	0.7627	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,012.11960	1,007.757	15.15	0.7249	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,279.39670	2,279.529	15.55	0.9591	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			24.89670	25.029	15.55	0.0409	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			356.02400	350.676	15.49	0.3423	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			860.52400	855.176	15.49	0.6577	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,185.47910	1,177.844	17.70	0.6667	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			636.43580	629.374	16.16	0.5359	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,474.57360	1,471.922	14.65	0.8653	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			100.07360	97.422	14.65	0.1347	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			610.53800	603.320	16.23	0.4772	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			615.03800	607.820	16.23	0.5228	0.00	0	16,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			257.61960	253.257	15.15	0.2751	0.00	0	7,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,045.58430	1,041.346	15.11	0.7377	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,310.54990	1,303.172	17.99	0.6953	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			315.04990	307.672	17.99	0.3047	0.00	0	31,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,693.31240	1,691.816	14.86	0.9016	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			68.81240	67.316	14.86	0.0984	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			581.93580	574.874	16.16	0.4641	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			20.53300	20.783	15.67	0.0345	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			500.20060	493.657	15.93	0.4241	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			704.70060	698.156	15.93	0.5759	0.00	0	3,264

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			181.91040	178.208	14.95	0.2133	0.00	0	190,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,186.41040	1,182.708	14.95	0.7867	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			241.08430	236.846	15.11	0.2623	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			168.06010	162.518	19.50	0.1753	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,224.12830	1,216.572	17.79	0.6759	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			338.62830	331.072	17.79	0.3241	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			82.16450	80.120	14.73	0.1144	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,586.66450	1,584.620	14.73	0.8856	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,385.03300	2,385.283	15.67	0.9655	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			247.16280	243.106	15.11	0.2630	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,064.76280	1,060.206	15.11	0.7370	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,119.44890	1,111.938	17.48	0.6434	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			387.04890	379.038	17.48	0.3566	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			998.68650	993.890	15.19	0.7118	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			281.08650	276.790	15.19	0.2882	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,052.79670	1,045.221	17.32	0.6256	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			410.39670	402.321	17.32	0.3744	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,231.05940	1,226.204	14.91	0.7835	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			194.55940	191.204	14.91	0.2165	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			755.61470	748.805	16.49	0.5220	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			572.11470	563.805	16.49	0.4780	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			512.65300	506.800	15.84	0.4178	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			749.15300	741.800	15.84	0.5822	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,623.45980	3,621.469	21.89	0.9174	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			79.95980	76.469	21.89	0.0826	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,000.45740	2,997.546	20.62	0.8892	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			106.95740	102.546	20.62	0.1108	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			170.06520	166.977	14.83	0.1949	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,310.26520	1,305.577	14.83	0.8051	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			204.10920	200.491	14.86	0.2108	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,343.40920	1,338.991	14.86	0.7892	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			881.56850	874.446	16.69	0.5386	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			592.56850	584.646	16.69	0.4614	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			164.35130	161.175	14.74	0.1788	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,465.35130	1,461.375	14.74	0.8212	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,309.83890	1,305.302	14.91	0.7785	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			218.83890	215.102	14.91	0.2215	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,406.36430	1,398.864	17.81	0.6608	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			419.86430	412.164	17.81	0.3392	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,378.37950	1,374.830	14.91	0.7755	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			239.07950	234.830	14.91	0.2245	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			991.35540	983.485	16.85	0.5503	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			610.65540	603.485	16.85	0.4497	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			192.63090	188.883	14.77	0.1913	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,501.93090	1,498.883	14.77	0.8087	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,173.28880	2,175.552	14.23	0.9208	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			62.88880	63.652	14.23	0.0792	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			407.83030	401.371	15.25	0.3182	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,128.23030	1,123.271	15.25	0.6818	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,690.26400	2,693.341	13.87	0.9681	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			19.86400	21.441	13.87	0.0319	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,846.04210	3,847.972	16.38	0.9911	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			5.64210	6.072	16.38	0.0089	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,464.16730	2,467.172	14.03	0.9514	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			33.76730	35.272	14.03	0.0486	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			973.95180	964.908	16.73	0.5331	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			664.35180	656.808	16.73	0.4669	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,596.42760	1,593.643	14.69	0.8193	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			186.02760	181.743	14.69	0.1807	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			968.23470	962.262	15.68	0.6162	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			547.83470	540.362	15.68	0.3838	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,309.92360	1,300.607	17.43	0.6167	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			520.32360	512.507	17.43	0.3833	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,491.88170	1,482.647	17.80	0.6532	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			462.28170	454.547	17.80	0.3468	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,122.53980	1,117.541	15.26	0.6796	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			412.13980	405.642	15.26	0.3204	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,689.26530	1,680.178	18.19	0.6877	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			409.66530	402.078	18.19	0.3123	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			858.60860	849.798	16.47	0.4984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			729.00860	721.698	16.47	0.5016	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,762.08720	1,753.066	18.33	0.6992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			392.48720	384.966	18.33	0.3008	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,823.99930	1,823.881	14.50	0.8670	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			123.59930	121.981	14.50	0.1330	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			914.99450	908.694	15.83	0.5925	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			604.59450	596.793	15.83	0.4075	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			436.09380	428.423	17.99	0.3298	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,585.69380	1,576.523	17.99	0.6702	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			433.99040	426.326	18.01	0.3284	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,593.59040	1,584.426	18.01	0.6716	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			438.20930	430.533	17.97	0.3312	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,577.80930	1,568.633	17.97	0.6688	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			829.56020	822.738	16.11	0.5523	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			709.16020	700.838	16.11	0.4477	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,408.61270	2,411.541	14.06	0.9464	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			38.21270	39.641	14.06	0.0536	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			82.09220	82.555	14.20	0.0969	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,057.99220	2,060.455	14.20	0.9031	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			258.89220	253.676	14.92	0.2266	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,448.29220	1,445.176	14.92	0.7734	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,107.98450	1,098.535	17.00	0.5615	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		627.38450	620.035	17.00	0.4385	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		276.30250	270.818	14.95	0.2363	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,422.60250	1,419.418	14.95	0.7637	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		453.47060	446.515	15.31	0.3214	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		1,210.07060	1,205.415	15.31	0.6786	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		1,236.75020	1,227.220	17.15	0.5729	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		643.35020	636.120	17.15	0.4271	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		254.17510	249.174	14.86	0.2136	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,580.77510	1,578.074	14.86	0.7864	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,524.48450	1,521.502	14.92	0.7721	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		277.88450	272.602	14.92	0.2279	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		1,365.00010	1,355.741	17.31	0.5830	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		658.00010	650.641	17.31	0.4170	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		340.99960	335.196	15.06	0.2533	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		1,503.99960	1,500.095	15.06	0.7467	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,598.65880	1,595.214	14.95	0.7713	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		295.65880	290.314	14.95	0.2287	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		78.60900	80.899	13.46	0.0898	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		2,247.00900	2,251.199	13.46	0.9102	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		498.35870	491.234	18.34	0.3233	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,648.47950	3,651.505	14.38	0.9848	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		9.97950	11.305	14.38	0.0152	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		1,234.97230	1,226.000	17.03	0.5479	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		2,150.86690	2,153.716	13.54	0.8922	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		102.36690	103.516	13.54	0.1078	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		1,075.29380	1,066.511	16.72	0.5100	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		823.79380	816.711	16.72	0.4900	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		1,800.93560	1,799.609	14.56	0.8150	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		943.22880	934.673	16.45	0.4750	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		897.84660	890.979	16.46	0.5233	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		949.34660	940.779	16.46	0.4767	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		905.62840	898.784	16.44	0.5267	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		937.12840	928.584	16.44	0.4733	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		663.63290	655.776	15.78	0.3879	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,826.50680	1,817.584	18.09	0.6561	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		535.00680	527.784	18.09	0.3439	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		2,065.61710	2,056.975	18.47	0.6901	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		474.11710	467.175	18.47	0.3099	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		901.72880	894.873	16.45	0.5250	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		637.73420	629.971	15.71	0.3787	31,498,545.00	50,000	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,771.63730	1,762.683	18.00	0.6478	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		550.13730	542.883	18.00	0.3522	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,472.21170	1,467.832	15.14	0.7294	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		383.71170	377.632	15.14	0.2706	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		1,112.13290	1,105.976	15.78	0.6121	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		743.47230	736.200	17.03	0.4521	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,645.43450	1,641.939	14.94	0.7745	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			296.93450	291.739	14.94	0.2255	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			345.30760	339.600	15.06	0.2512	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,543.80760	1,539.800	15.06	0.7488	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,136.23420	1,130.171	15.71	0.6213	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			222.43560	219.409	14.56	0.1850	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,969.85870	1,961.035	18.34	0.6767	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			310.24810	305.051	14.96	0.2289	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,664.14810	1,660.451	14.96	0.7711	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,485.12720	1,476.230	17.45	0.5919	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			669.02720	661.630	17.45	0.4081	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			374.17630	368.363	15.10	0.2608	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,543.57630	1,539.163	15.10	0.7392	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,489.62690	2,481.987	18.97	0.7316	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			412.62690	406.387	18.97	0.2684	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,386.39150	1,381.175	15.30	0.6939	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			473.39150	466.775	15.30	0.3061	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,625.82880	1,616.742	17.67	0.5997	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			687.82880	680.042	17.67	0.4003	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			331.42000	326.102	15.03	0.2308	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,733.42000	1,729.402	15.03	0.7692	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			414.42040	408.271	15.22	0.2700	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,577.72040	1,572.871	15.22	0.7300	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			350.33040	345.698	15.09	0.2328	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,791.33040	1,787.998	15.09	0.7672	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,776.11000	1,767.068	17.91	0.6093	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			697.11000	689.368	17.91	0.3907	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			454.77060	448.922	15.32	0.2785	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,609.67060	1,605.122	15.32	0.7215	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,158.47670	2,151.563	13.97	0.8484	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			195.27670	187.163	13.97	0.1516	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,541.13180	1,535.793	15.47	0.6962	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			527.93180	521.393	15.47	0.3038	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,535.28440	1,529.901	15.48	0.6946	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			532.08440	525.501	15.48	0.3054	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,051.76770	2,042.879	18.32	0.6410	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			644.96770	637.278	18.32	0.3590	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,546.99770	1,541.704	15.46	0.6978	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			523.79770	517.304	15.46	0.3022	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,733.47330	3,734.296	14.06	0.9773	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			20.27330	19.896	14.06	0.0227	0.00	0	1,000
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			365.53790	360.460	15.05	0.2334	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,846.93790	1,843.060	15.05	0.7666	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,910.18420	1,901.220	18.08	0.6155	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			711.58420	703.820	18.08	0.3845	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			490.16630	484.189	15.40	0.2846	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,644.16630	1,639.389	15.40	0.7154	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,905.75810	1,901.833	15.11	0.7654	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		384.05810	378.933	15.11	0.2346	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		2,068.11230	2,059.096	18.29	0.6239	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		719.81230	711.996	18.29	0.3761	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		532.64940	526.299	15.49	0.2931	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,664.34940	1,659.199	15.49	0.7069	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,957.26420	1,952.864	15.10	0.7651	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,201.60540	2,192.701	18.45	0.6294	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		731.00540	723.201	18.45	0.3706	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		397.86420	392.364	15.10	0.2349	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		571.64910	565.107	15.56	0.2992	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,694.94910	1,689.506	15.56	0.7008	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		802.01530	794.109	18.21	0.3958	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		2,044.41530	2,035.409	18.21	0.6042	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		806.86170	798.948	18.18	0.3978	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		2,029.26170	2,020.248	18.18	0.6022	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,688.83700	5,683.455	22.21	0.8535	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		266.43700	262.155	22.21	0.1465	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		804.43390	796.524	18.20	0.3968	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		2,036.83390	2,027.824	18.20	0.6032	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		412.46790	406.635	15.09	0.2350	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		2,013.46790	2,008.735	15.09	0.7650	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,350.57270	2,341.740	18.60	0.6353	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		741.57270	733.841	18.60	0.3647	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		611.04360	604.257	15.64	0.3049	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,724.64360	1,718.957	15.64	0.6951	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		648.51970	641.566	15.70	0.3101	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,749.91970	1,743.966	15.70	0.6899	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		686.10090	678.972	15.75	0.3148	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,777.80090	1,771.572	15.75	0.6852	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		724.08180	716.764	15.81	0.3192	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		1,806.08180	1,799.664	15.81	0.6808	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		759.43410	751.949	15.86	0.3235	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		1,826.53410	1,819.949	15.86	0.6765	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		798.69360	791.038	15.92	0.3270	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		1,860.09360	1,853.138	15.92	0.6730	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		1,288.08240	1,279.994	17.44	0.5097	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,643.68240	1,634.894	17.44	0.4903	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		1,284.67230	1,276.574	17.45	0.5086	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,650.27230	1,641.474	17.45	0.4914	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		1,291.50310	1,283.416	17.44	0.5107	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,637.10310	1,628.316	17.44	0.4893	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,780.04730	1,771.361	17.64	0.4977	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		1,315.04730	1,306.161	17.64	0.5023	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		1,436.67550	1,426.315	17.68	0.5195	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,762.07550	1,754.015	17.68	0.4805	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,443.57680	1,433.223	17.66	0.5214	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,748.97680	1,740.923	17.66	0.4786	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,440.11680	1,429.764	17.67	0.5204	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,755.51680	1,747.464	17.67	0.4796	0.00	0	0
Total \$ / R Option												45,147,034.40	76,000	3,015,688
Total \$ / R												1,425,105,245.00	175,638	3,842,764
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.84620		13.84370			0.0000	761,541.00	55	355
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.00450		14.00450			0.0000	140,045.00	10	15
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.33020		14.32850			0.0000	0.00	0	0
Total \$ / R MAXI Future												901,586.00	65	370
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			34,543.46840	33,891.681	16.51	0.4523	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			51,173.46840	50,271.681	16.51	0.5477	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			34,184.75430	33,532.764	16.53	0.4487	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			51,814.75430	50,912.764	16.53	0.5513	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			34,905.71320	34,254.193	16.48	0.4560	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			50,535.71320	49,634.193	16.48	0.5440	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			186,822.38910	186,211.758	19.10	0.7929	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			20,272.38910	19,661.758	19.10	0.2071	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			27,668.98610	26,966.488	18.36	0.2721	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			147,218.98610	146,516.488	18.36	0.7279	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			27,491.42700	26,790.709	18.37	0.2706	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			148,041.42700	147,340.709	18.37	0.7294	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			27,847.83720	27,143.564	18.34	0.2736	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			146,397.83720	145,693.563	18.34	0.7264	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			90,172.87760	89,487.276	16.45	0.5250	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			94,322.87760	93,467.276	16.45	0.4750	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			89,784.66470	89,097.918	16.46	0.5233	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			94,934.66470	94,077.918	16.46	0.4767	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			90,562.84080	89,878.400	16.44	0.5267	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			93,712.84080	92,858.400	16.44	0.4733	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												901,586.00	65	370
£ / R	On	17/09/2018	Foreign Exchange Future			18.35480		18.29300			0.0000	72,134,364.00	3,930	226,726
£ / R	On	14/12/2018	Foreign Exchange Future			18.63860		18.58080			0.0000	34,388,217.00	1,845	7,437
£ / R	On	18/03/2019	Foreign Exchange Future			18.94660		18.88590			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			19.23950		19.17850			0.0000	0.00	0	6,543
Total £ / R Future												106,522,581.00	5,775	245,638
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			524.93000	545.563	14.85	0.5473	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			481.93000	440.763	14.85	0.4527	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			520.17730	540.555	14.85	0.5440	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			487.17730	445.755	14.85	0.4560	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			529.71460	550.599	14.84	0.5505	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			476.71460	435.799	14.84	0.4495	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			984.71400	1,009.151	14.71	0.6317	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			523.91400	490.551	14.71	0.3683	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			979.23620	1,003.494	14.71	0.6295	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			528.43620	494.894	14.71	0.3705	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			990.21430	1,014.831	14.70	0.6338	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			519.41430	486.231	14.70	0.3662	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,290.59040	1,317.714	15.41	0.6305	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			704.69040	671.114	15.41	0.3695	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,285.27120	1,312.257	15.42	0.6289	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			709.37120	675.657	15.42	0.3711	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,295.92690	1,323.188	15.40	0.6321	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			700.02690	666.588	15.40	0.3679	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,476.37540	1,504.216	16.01	0.6120	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			927.87540	894.716	16.01	0.3880	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,471.37580	1,499.111	16.01	0.6107	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			932.87580	899.611	16.01	0.3893	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,481.38940	1,509.342	16.00	0.6134	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			922.88940	889.842	16.00	0.3866	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												106,522,581.00	5,775	245,638
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12589		0.12575			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12818		0.12807			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13317		0.13302			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			270.62210	265.718	19.07	0.3713	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			695.42210	676.718	19.07	0.6287	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			92.35250	89.733	21.44	0.1482	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,517.15250	1,500.733	21.44	0.8518	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			724.23280	726.772	16.10	0.7559	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			149.03280	137.772	16.10	0.2441	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,041.91590	1,039.909	16.17	0.7466	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			235.21590	222.309	16.17	0.2534	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			561.36930	554.923	18.67	0.4797	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			754.66930	737.324	18.67	0.5203	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,831.55170	1,843.700	14.27	0.9506	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			24.85170	26.099	14.27	0.0494	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,099.76210	1,100.830	18.32	0.5887	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			797.66210	784.030	18.32	0.4113	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			731.47440	731.476	19.62	0.4337	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,429.37440	1,414.675	19.62	0.5663	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,612.93500	1,618.933	16.17	0.7706	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			310.83500	302.133	16.17	0.2294	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	16/07/2018	Foreign Exchange Future			16.00190		16.01790			0.0000	0.00	0	34
€ / R	On	17/07/2018	Foreign Exchange Future			16.00510		16.02100			0.0000	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Future			16.05020		16.06420			0.0000	0.00	0	33
€ / R	On	17/09/2018	Foreign Exchange Future			16.20810		16.21490			0.0000	44,653,315.50	2,755	136,970
€ / R	On	25/09/2018	Foreign Exchange Future			16.23530		16.23970			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			16.50810		16.51940			0.0000	43,713,448.80	2,648	20,140
€ / R	On	18/03/2019	Foreign Exchange Future			16.84000		16.84810			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			17.15850		17.16580			0.0000	0.00	0	5,256
Total € / R Future												88,366,764.30	5,403	167,241
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			1.34160	0.909	18.43	0.0053	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			1,319.24160	1,302.809	18.43	0.9947	0.00	0	0
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Put			54.49920	52.443	15.25	0.2009	0.00	0	10,000
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Call			445.49920	427.543	15.25	0.7991	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			25.94640	22.358	14.18	0.0787	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			880.14640	862.558	14.18	0.9213	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			638.46110	624.510	14.54	0.6450	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			188.12530	177.472	16.89	0.2492	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			9.94220	10.263	14.69	0.0246	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			555.37190	541.026	14.73	0.5897	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			340.47190	332.926	14.73	0.4103	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			812.61870	806.834	16.15	0.6630	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			267.51870	254.933	16.15	0.3370	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,076.99940	1,073.029	16.85	0.7464	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			273.56110	266.410	14.54	0.3550	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,358.23430	3,363.459	20.09	0.9782	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			13.13430	11.559	20.09	0.0218	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			190.00410	179.292	16.87	0.2514	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,085.10410	1,081.192	16.87	0.7486	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			3.49670	3.042	24.49	0.0055	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,719.74900	2,712.904	17.79	0.9895	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			4.84900	4.804	17.79	0.0105	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,974.84220	1,968.363	14.69	0.9754	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,093.22530	1,089.372	16.89	0.7508	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			191.89940	181.129	16.85	0.2536	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,418.59670	5,424.942	24.49	0.9945	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			396.52640	387.953	14.86	0.4355	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			546.22640	533.253	14.86	0.5645	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			292.10900	280.330	17.21	0.2590	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,672.70900	1,672.230	17.21	0.7410	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			295.59170	283.728	17.18	0.2617	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,656.19170	1,655.628	17.18	0.7383	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			293.84460	282.025	17.19	0.2604	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,664.44460	1,663.925	17.19	0.7396	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,210.51820	1,196.012	14.34	0.6621	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			492.41820	486.012	14.34	0.3379	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,204.99460	1,190.478	14.35	0.6601	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			496.89460	490.478	14.35	0.3399	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,199.49320	1,184.966	14.37	0.6581	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			501.39320	494.966	14.37	0.3419	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,153.99190	1,140.697	15.01	0.5750	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			858.19190	852.197	15.01	0.4250	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,149.56990	1,136.279	15.02	0.5734	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			863.76990	857.779	15.02	0.4266	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,158.43100	1,145.133	15.00	0.5766	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			852.63100	846.633	15.00	0.4234	0.00	0	0
Total € / R Option												0.00	0	329,804
Total € / R												88,366,764.30	5,403	497,045
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.22020		10.21520			0.0000	0.00	0	12,355
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.34390		10.34050			0.0000	51,719.50	5	11,412
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.47920		10.47440			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.61010		10.60500			0.0000	0.00	0	4,929
Total AU\$ / R Future												51,719.50	5	28,696
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			36.89900	35.947	14.73	0.1118	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			931.69900	925.747	14.73	0.8882	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			36.14440	35.206	14.76	0.1097	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			940.94440	935.006	14.76	0.8903	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			35.40570	34.482	14.78	0.1077	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			950.20570	944.282	14.78	0.8923	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,226.86360	1,220.993	14.51	0.8497	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			79.42940	76.931	14.48	0.1539	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,208.92940	1,203.031	14.48	0.8461	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			78.38940	75.904	14.50	0.1521	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,217.88940	1,212.004	14.50	0.8479	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			77.36360	74.893	14.51	0.1503	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			515.36230	514.359	12.82	0.5671	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			390.96230	385.159	12.82	0.4329	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			510.49060	509.471	12.83	0.5636	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			396.09060	390.271	12.83	0.4364	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			505.65520	504.623	12.84	0.5600	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			401.25520	395.423	12.84	0.4400	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			819.32120	811.984	14.10	0.5798	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			411.21800	408.964	14.11	0.4177	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			826.21800	818.864	14.11	0.5823	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			417.44770	415.226	14.09	0.4227	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			812.44770	805.126	14.09	0.5773	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			414.32120	412.083	14.10	0.4202	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												51,719.50	5	28,696
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.67430		10.66680			0.0000	0.00	0	500
Total CAD/ R Future												0.00	0	500
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,222.53150	1,229.152	13.03	0.9201	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			35.73150	34.852	13.03	0.0799	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,213.16580	1,219.748	13.00	0.9188	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			36.36580	35.448	13.00	0.0812	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,231.90810	1,238.565	13.06	0.9214	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			35.10810	34.265	13.06	0.0786	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	500
CHF / R	On	17/09/2018	Foreign Exchange Future			14.02220		14.02950			0.0000	490,777.00	35	1,215
CHF / R	On	14/12/2018	Foreign Exchange Future			14.29570		14.30580			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.88910		14.89690			0.0000	0.00	0	0
Total CHF / R Future												490,777.00	35	1,215
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			121.37340	115.384	17.18	0.1971	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,121.87340	1,123.184	17.18	0.8029	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			120.07740	114.136	17.21	0.1951	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,130.57740	1,131.936	17.21	0.8049	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			118.79520	112.905	17.24	0.1932	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,139.29520	1,140.705	17.24	0.8068	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,252.57400	1,241.034	14.48	0.8063	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			156.77400	155.334	14.48	0.1937	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,244.67600	1,233.138	14.48	0.8042	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			158.87600	157.438	14.48	0.1958	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,260.49350	1,248.954	14.49	0.8084	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			154.69350	153.255	14.49	0.1916	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			968.76560	957.991	15.18	0.5601	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			791.86560	788.891	15.18	0.4399	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			964.34030	953.557	15.19	0.5583	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			797.44030	794.457	15.19	0.4417	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			959.93390	949.143	15.20	0.5565	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			803.03390	800.043	15.20	0.4435	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												490,777.00	35	1,215
CNH / R	On	17/09/2018	Foreign Exchange Future			2.07940		2.07200			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.09710		2.09030			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.13480		2.12930			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			310.93830	329.103	14.33	0.3678	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			890.93830	835.103	14.33	0.6322	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			283.49590	300.720	14.46	0.3426	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			963.49590	906.720	14.46	0.6574	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			258.26260	274.621	14.60	0.3186	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,038.26260	980.621	14.60	0.6814	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			144.25250	135.083	13.84	0.1328	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,962.67620	2,020.428	13.79	0.8555	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			159.67620	149.428	13.79	0.1445	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,879.41540	1,936.017	13.74	0.8431	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			176.41540	165.017	13.74	0.1569	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,047.25250	2,106.083	13.84	0.8672	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,049.91510	2,083.860	14.40	0.7283	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			556.91510	535.860	14.40	0.2717	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,984.08450	2,016.908	14.41	0.7162	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			591.08450	568.908	14.41	0.2838	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,117.07120	2,152.118	14.39	0.7402	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			524.07120	504.118	14.39	0.2598	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.17630		2.18430			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.21740		2.22680			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.30620		2.31350			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			129.21660	119.320	15.89	0.1514	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			1,786.21660	1,856.320	15.89	0.8486	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			115.73890	107.844	15.95	0.1390	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			1,872.73890	1,944.844	15.95	0.8610	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			103.48190	97.392	16.01	0.1275	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			1,960.48190	2,034.392	16.01	0.8725	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			255.45830	270.666	13.46	0.2248	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,649.36660	1,572.480	13.50	0.7584	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			281.36660	298.480	13.50	0.2416	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,577.06120	1,502.172	13.53	0.7411	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			309.06120	328.172	13.53	0.2589	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,723.45830	1,644.666	13.46	0.7752	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,338.62940	2,282.919	14.92	0.7218	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			603.62940	620.919	14.92	0.2782	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,272.18660	2,216.782	14.92	0.7109	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			637.18660	654.782	14.92	0.2891	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,206.94430	2,151.835	14.93	0.6998	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			671.94430	689.835	14.93	0.3002	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.76740		1.76600			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.79030		1.78900			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.83660		1.83470			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			259.41790	254.515	17.61	0.2972	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,099.41790	1,080.515	17.61	0.7028	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			238.20470	233.368	17.79	0.2766	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,178.20470	1,159.368	17.79	0.7234	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			282.48910	277.614	17.43	0.3192	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,022.48910	1,003.614	17.43	0.6808	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,272.29000	2,283.392	15.29	0.9093	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			82.29000	80.392	15.29	0.0907	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,182.33820	2,192.942	15.20	0.8999	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			92.33820	89.942	15.20	0.1001	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,363.18060	2,374.727	15.38	0.9179	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			73.18060	71.727	15.38	0.0821	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,509.90550	1,512.517	15.60	0.6394	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			762.90550	746.517	15.60	0.3606	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,459.42390	1,461.617	15.70	0.6249	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			812.42390	795.617	15.70	0.3751	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,562.00270	1,565.055	15.50	0.6539	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			715.00270	699.055	15.50	0.3461	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.13610		0.13570			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13580		0.13480			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13460		0.13280			0.0000	0.00	0	1,093

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R Future												0.00	0	1,655
Total KES / R												0.00	0	1,655
NOK/R	On	17/09/2018	Foreign Exchange Future			1.71180		1.70800			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.73730		1.73400			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.79060		1.78630			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.35820		9.33150			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.46920		9.44420			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.71110		9.68340			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			72.83850	75.119	15.33	0.2107	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			661.33850	636.919	15.33	0.7893	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			71.33510	73.563	15.36	0.2070	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			669.83510	645.363	15.36	0.7930	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			69.86170	72.039	15.39	0.2033	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			678.36170	653.839	15.39	0.7967	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			647.10430	663.878	13.29	0.7595	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			132.90430	124.678	13.29	0.2405	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			639.90190	656.553	13.29	0.7556	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			135.70190	127.353	13.29	0.2444	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			654.35030	671.244	13.29	0.7634	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			130.15030	122.044	13.29	0.2366	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			474.16910	481.964	15.26	0.4724	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			710.76910	690.864	15.26	0.5276	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			470.61720	478.327	15.27	0.4698	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			717.21720	697.227	15.27	0.5302	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			477.74290	485.623	15.25	0.4750	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			704.34290	684.523	15.25	0.5250	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.32830		1.32600			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.33870		1.33660			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35820		1.35590			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			440.00000	417.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			540.00000	517.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			340.00000	317.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			766.00000	787.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			666.00000	687.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			866.00000	887.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			359.00000	382.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			259.00000	282.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			459.00000	482.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.32560		1.32140			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.17060		1.17130			0.0000	234,120.00	200	250
Total QUANTO € / \$ Future												234,120.00	200	250
Total QUANTO € / \$												234,120.00	200	250
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		7.94340	0.12410	7.95220			0.0000	0.00	0	0
Total R / ¥EN Future												0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Call	0.12410	369.29530	321.864	14.96	0.1241	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Put	0.12410	6,947.29530	6,987.864	14.96	0.8759	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Call	0.12410	354.04520	307.601	14.91	0.1199	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Put	0.12410	7,032.04520	7,073.601	14.91	0.8801	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.12410	385.01620	336.600	15.00	0.1284	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Put	0.12410	6,863.01620	6,902.600	15.00	0.8716	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.17	Call	0.12410	1,578.48500	1,485.986	16.85	0.3707	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.17	Put	0.12410	3,756.48500	3,751.986	16.85	0.6293	0.00	0	0
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	17/09/2018	Foreign Exchange Future			10.15850		10.14770			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.29660		10.28720			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.58190		10.57000			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			325.80680	329.785	13.30	0.6145	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			178.10680	171.285	13.30	0.3855	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			320.22850	324.114	13.31	0.6081	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			182.52850	175.614	13.31	0.3919	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			331.45110	335.523	13.29	0.6209	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			173.75110	167.023	13.29	0.3791	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			978.05020	985.794	12.93	0.8717	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			60.85020	59.194	12.93	0.1283	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			969.58730	977.294	12.93	0.8691	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			62.38730	60.694	12.93	0.1309	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			986.54250	994.322	12.93	0.8743	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			59.34250	57.722	12.93	0.1257	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			314.94490	309.727	13.76	0.3148	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			887.23690	894.343	13.76	0.6905	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			307.23690	302.443	13.76	0.3095	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			880.90050	887.971	13.76	0.6878	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			310.90050	306.071	13.76	0.3122	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			874.94490	881.627	13.76	0.6852	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			2.87160		2.86900			0.0000	0.00	0	12,775
TRY / R	On	14/12/2018	Foreign Exchange Future			2.79100		2.79030			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.63300		2.63500			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	12,775
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			4.59120	4.671	19.94	0.0452	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			495.59120	493.071	19.94	0.9548	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			4.24430	4.312	19.94	0.0422	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			505.24430	502.712	19.94	0.9578	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			4.96360	5.057	19.93	0.0485	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			485.96360	483.457	19.93	0.9515	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			73.44130	74.394	19.14	0.3365	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			253.14130	253.394	19.14	0.6635	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			70.84700	71.771	19.18	0.3274	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			260.54700	260.771	19.18	0.6726	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			76.12110	77.101	19.11	0.3458	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			245.82110	246.101	19.11	0.6542	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			21.17050	21.535	21.13	0.0927	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			916.17050	918.535	21.13	0.9073	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			20.55440	20.913	21.13	0.0904	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			925.55440	927.913	21.13	0.9096	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			21.80370	22.174	21.13	0.0950	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			906.80370	909.174	21.13	0.9050	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	12,775
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.33980		1.33200			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.29120		1.28530			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.20710		1.20130			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 576 525 758.40	111,121	1,285,531
Total Options												45 147 034.40	76,000	3,345,492
Grand Total:												1,621,672,792.80	187,121	4,631,023