



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: 05/07/2018

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			13.57550		13.71800			0.0000	0.00	0	0
\$ / R On 06/07/2018 Foreign Exchange Future			13.59320		13.71800			0.0000	0.00	0	150
\$ / R On 12/07/2018 Foreign Exchange Future			13.59330		13.72680			0.0000	0.00	0	142
\$ / R On 16/07/2018 Foreign Exchange Future			13.60030		13.73390			0.0000	0.00	0	34
\$ / R On 20/07/2018 Foreign Exchange Future			13.60720		13.74100			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.61410		13.74810			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.61580		13.74980			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			13.61930		13.75340			0.0000	0.00	0	920
\$ / R On 31/07/2018 Foreign Exchange Future			13.62620		13.76050			0.0000	0.00	0	1,867
\$ / R On 02/08/2018 Foreign Exchange Future			13.62960		13.76400			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.63820		13.77290			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.64870		13.78350			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.65220		13.78710			0.0000	0.00	0	5,470
\$ / R On 20/08/2018 Foreign Exchange Future			13.66100		13.79600			0.0000	0.00	0	600
\$ / R On 31/08/2018 Foreign Exchange Future			13.68030		13.81560			0.0000	0.00	0	3,547
\$ / R On 03/09/2018 Foreign Exchange Future			13.68550		13.82100			0.0000	0.00	0	197
\$ / R On 13/09/2018 Foreign Exchange Future			13.70320		13.83900			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.71030		13.84620			0.0000	1,086,911,453.10	79,277	556,031
\$ / R On 25/09/2018 Foreign Exchange Future			13.72450		13.86070			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.72980		13.86610			0.0000	0.00	0	4,280
\$ / R On 02/10/2018 Foreign Exchange Future			13.73690		13.87330			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			13.77740		13.91470			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.78440		13.92190			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.78790		13.92550			0.0000	0.00	0	3,608
\$ / R	On	01/11/2018	Foreign Exchange Future			13.78970		13.92730			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.79670		13.93450			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.81070		13.94880			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.81600		13.95420			0.0000	0.00	0	700
\$ / R	On	30/11/2018	Foreign Exchange Future			13.84050		13.97940			0.0000	0.00	0	3,363
\$ / R	On	11/12/2018	Foreign Exchange Future			13.85980		13.99910			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.86510		14.00450			0.0000	14,017,616.10	1,011	73,073
\$ / R	On	21/12/2018	Foreign Exchange Future			13.87740		14.01710			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.89490		14.03500			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.89840		14.03860			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			13.94720		14.08850			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.94900		14.09020			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.97160		14.11330			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.99770		14.14000			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			14.02900		14.17190			0.0000	0.00	0	5,932
\$ / R	On	27/03/2019	Foreign Exchange Future			14.04470		14.18790			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			14.04810		14.19150			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			14.05510		14.19860			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.10440		14.24890			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.15930		14.30490			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.16460		14.31030			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			14.18400		14.33020			0.0000	0.00	0	14,910
\$ / R	On	28/06/2019	Foreign Exchange Future			14.20880		14.35540			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.21410		14.36080			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.21770		14.36440			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.27030		14.40330			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.27220		14.40460			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.32770		14.44230			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.33340		14.44620			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.36020		14.46440			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.38700		14.48260			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.39080		14.48520			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.44620		14.52290			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.50170		14.56050			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.50740		14.56440			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.52850		14.57870			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.56290		14.60210			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.56670		14.60470			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.62220		14.64240			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.68140		14.68260			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.74070		14.72290			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.79230		14.75800			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.85740		14.80210			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			14.87650		14.81510			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.97220		14.90480			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.08360		15.03230			0.0000	0.00	0	0
Total \$ / R Future												1,100,929,069.20	80,288	831,466
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Put			0.00000	0.000	20.06	0.0000	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Call			1,108.00000	965.500	20.06	1.0000	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.25	Call			469.62930	345.136	25.58	0.9724	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.25	Put			1.62930	1.936	25.58	0.0276	0.00	0	20,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.75	Call			61.08040	14.541	22.75	0.1692	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.75	Put			93.08040	171.341	22.75	0.8308	0.00	0	20,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			31.75140	61.401	20.41	0.5165	0.00	0	20,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			149.75140	54.601	20.41	0.4835	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			1,648.00000	1,523.200	48.29	1.0000	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			0.00000	0.000	48.29	0.0000	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			80.85350	154.360	22.44	0.8014	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			68.85350	17.560	22.44	0.1986	0.00	0	1,000
\$ / R	On	12/07/2018	Foreign Exchange Option	13.79	Put			172.55420	253.037	17.46	0.7198	0.00	0	0
\$ / R	On	12/07/2018	Foreign Exchange Option	13.79	Call			109.35420	56.337	17.46	0.2802	0.00	0	0
\$ / R	On	16/07/2018	Foreign Exchange Option	13.71	Put			150.12420	214.164	16.19	0.6071	0.00	0	0
\$ / R	On	16/07/2018	Foreign Exchange Option	13.71	Call			174.02420	104.464	16.19	0.3929	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			223.87740	299.631	16.94	0.6527	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			164.87740	106.831	16.94	0.3473	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,973.50870	2,106.935	23.90	0.9955	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			1.60870	1.035	23.90	0.0045	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			41.79540	23.566	19.00	0.0880	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			743.69540	859.466	19.00	0.9120	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,192.96290	2,326.604	24.95	0.9969	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			1.06290	0.703	24.95	0.0031	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			519.32630	624.057	18.18	0.8359	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			77.42630	48.157	18.18	0.1641	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Call			354.12610	259.768	15.52	0.6000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Put			104.32610	143.968	15.52	0.4000	0.00	0	40,000
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			606.07730	715.191	18.62	0.8615	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			65.87730	40.991	18.62	0.1385	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			1.11720	1.265	19.84	0.0059	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,694.51720	1,560.565	19.84	0.9941	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			126.49490	166.986	15.54	0.4032	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			386.99490	293.186	15.54	0.5968	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,560.57740	2,694.528	24.13	0.9972	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			1.07740	0.728	24.13	0.0028	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,062.83420	2,195.750	22.64	0.9927	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			3.33420	1.950	22.64	0.0073	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			782.31700	653.563	14.41	0.8930	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			21.81700	27.363	14.41	0.1070	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			266.29620	336.990	16.45	0.6052	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			226.79620	163.190	16.45	0.3948	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			9.78190	11.126	15.87	0.0445	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			1,113.78190	980.726	15.87	0.9555	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			237.12300	176.236	16.55	0.3824	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			324.22300	398.036	16.55	0.6176	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,409.78590	2,543.364	22.08	0.9945	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			2.68590	1.564	22.08	0.0055	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			4.17000	4.723	16.47	0.0189	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,457.07000	1,322.923	16.47	0.9811	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			917.30650	1,028.513	18.78	0.8619	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			80.80650	57.213	18.78	0.1381	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			157.41060	197.802	15.42	0.3875	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			474.51060	380.002	15.42	0.6125	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			203.97080	251.028	15.50	0.4355	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			439.97080	352.028	15.50	0.5645	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,253.90240	2,381.899	20.85	0.9711	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			19.50240	12.199	20.85	0.0289	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			878.86100	758.872	14.53	0.8204	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			63.26100	78.572	14.53	0.1796	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			269.58610	323.447	15.71	0.4734	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			435.18610	353.747	15.71	0.5266	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			345.49650	411.577	16.09	0.5419	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			361.09650	291.877	16.09	0.4581	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,764.15570	2,895.493	21.74	0.9856	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			9.75570	5.793	21.74	0.0144	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			11.93530	13.768	13.63	0.0436	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			1,362.93530	1,229.269	13.63	0.9564	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			156.12740	189.242	15.05	0.3135	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			695.12740	592.442	15.05	0.6865	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			135.47630	107.506	18.63	0.1793	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,149.27630	1,257.206	18.63	0.8207	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			134.01960	106.319	18.65	0.1775	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,157.81960	1,266.019	18.65	0.8225	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			136.95150	108.707	18.60	0.1810	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,140.75150	1,248.407	18.60	0.8190	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,054.29750	931.145	14.34	0.8499	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			58.09750	70.845	14.34	0.1501	0.00	0	3,750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,848.26330	2,712.502	19.60	0.9944	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			2.06330	2.202	19.60	0.0056	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,394.12820	1,508.046	19.25	0.8646	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			100.32820	78.346	19.25	0.1354	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,367.18740	1,235.998	13.95	0.9336	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			20.98740	25.698	13.95	0.0664	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,327.24160	2,454.293	21.07	0.9527	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			33.44160	24.593	21.07	0.0473	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,163.96530	2,289.486	20.76	0.9435	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		40.16530	29.786	20.76	0.0565	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		2,231.03530	2,357.217	20.89	0.9475	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		37.23530	27.517	20.89	0.0525	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		962.71630	843.256	14.46	0.8151	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		76.51630	92.956	14.46	0.1849	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		301.94790	354.118	15.61	0.4610	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		498.14790	414.418	15.61	0.5390	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		457.47260	378.896	15.77	0.5061	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		341.27260	398.596	15.77	0.4939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		1,265.83570	1,136.596	14.07	0.9118	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		29.63570	36.296	14.07	0.0882	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call		668.44510	568.847	15.12	0.6607	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put		182.24510	218.547	15.12	0.3393	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put		2,269.46450	2,396.005	20.96	0.9497	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call		35.66450	26.304	20.96	0.0503	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		1,229.59830	1,101.193	14.12	0.9029	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		33.39830	40.893	14.12	0.0971	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call		742.43590	637.224	14.93	0.7060	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put		146.23590	176.925	14.93	0.2940	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put		2,472.31460	2,600.519	21.35	0.9596	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call		28.51460	20.819	21.35	0.0404	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put		3,185.08660	3,317.445	22.00	0.9836	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call		11.28660	7.745	22.00	0.0164	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call		1,855.23040	1,719.209	15.29	0.9755	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put		9.03040	8.909	15.29	0.0245	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put		161.97240	195.173	15.01	0.3145	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call		708.17240	605.473	15.01	0.6855	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call		2,102.52150	1,966.464	16.37	0.9834	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put		6.32150	6.164	16.37	0.0166	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call		1,560.30830	1,424.486	14.00	0.9602	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put		14.10830	14.186	14.00	0.0398	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call		2,350.67580	2,214.626	17.45	0.9886	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put		4.47580	4.326	17.45	0.0114	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call		2,003.48000	1,867.429	15.94	0.9807	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put		7.28000	7.129	15.94	0.0193	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		235.52730	279.360	15.35	0.3981	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		581.72730	489.660	15.35	0.6019	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call		2,152.09470	2,016.036	16.59	0.9846	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put		5.89470	5.736	16.59	0.0154	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call		2,251.33230	2,115.276	17.02	0.9868	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put		5.13230	4.976	17.02	0.0132	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call		1,954.01800	1,817.974	15.72	0.9791	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put		7.81800	7.674	15.72	0.0209	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call		2,370.55570	2,234.507	17.53	0.9889	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put		4.35570	4.207	17.53	0.0111	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put		46.95520	57.379	14.25	0.1272	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			1,123.15520	997.679	14.25	0.8728	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			131.53640	159.789	14.84	0.2739	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			777.73640	670.089	14.84	0.7261	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			50.92360	62.184	14.28	0.1356	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			1,097.12360	972.484	14.28	0.8644	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			13.07710	13.103	14.22	0.0366	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,609.27710	1,473.403	14.22	0.9634	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			1,028.95110	906.749	14.37	0.8408	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			62.75110	76.449	14.37	0.1592	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,385.85820	1,254.366	13.93	0.9371	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			19.65820	24.066	13.93	0.0629	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			1,202.65810	1,074.924	14.15	0.8958	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			36.45810	44.624	14.15	0.1042	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			1,293.23900	1,163.419	14.04	0.9182	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			27.03900	33.119	14.04	0.0818	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,482.15130	1,347.394	13.82	0.9527	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			15.95130	17.094	13.82	0.0473	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			84.17420	102.100	14.50	0.1984	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			930.37420	812.400	14.50	0.8016	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			763.49320	656.810	14.88	0.7181	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			137.29320	166.510	14.88	0.2819	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			278.74190	328.114	15.52	0.4402	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			524.94190	438.414	15.52	0.5598	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,676.20000	5,540.300	22.05	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	22.05	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			342.54190	281.367	16.48	0.4033	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			496.34190	571.067	16.48	0.5967	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			1,270.30560	1,381.796	18.96	0.8438	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			116.50560	92.096	18.96	0.1562	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,462.65300	1,328.639	13.84	0.9498	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			16.45300	18.339	13.84	0.0502	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			2,273.83570	2,399.521	20.93	0.9398	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			44.53570	34.021	20.93	0.0602	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			965.33090	847.850	14.60	0.7912	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			99.23090	118.050	14.60	0.2088	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			387.78370	447.900	15.95	0.5036	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			473.88370	397.700	15.95	0.4964	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			398.37820	459.974	16.00	0.5109	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			464.47820	389.774	16.00	0.4891	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,956.54290	3,086.647	21.72	0.9695	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			22.64290	16.447	21.72	0.0305	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,425.63610	2,552.152	21.23	0.9445	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			41.73610	31.952	21.23	0.0555	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			60.61340	72.253	14.35	0.1409	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,173.91340	1,049.153	14.35	0.8591	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			883.24760	972.963	17.43	0.6823	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			307.94760	260.363	17.43	0.3177	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,337.10430	1,442.280	18.55	0.7864	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			199.00430	166.680	18.55	0.2136	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			516.76520	582.173	16.16	0.5262	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			512.26520	440.073	16.16	0.4738	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,138.52100	3,266.484	21.75	0.9496	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			44.02100	34.384	21.75	0.0504	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,610.27490	2,735.747	20.96	0.9239	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			65.77490	53.646	20.96	0.0761	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,061.58650	944.318	14.60	0.7734	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			136.08650	156.418	14.60	0.2266	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			445.26770	502.903	15.88	0.4859	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			570.76770	490.803	15.88	0.5141	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			96.57450	111.147	14.43	0.1748	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,213.87450	1,090.847	14.43	0.8252	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,930.73060	3,058.213	21.40	0.9368	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			55.23060	44.913	21.40	0.0632	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			22.12860	22.324	15.26	0.0433	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,056.62860	1,919.024	15.26	0.9567	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			557.48830	480.457	15.98	0.4988	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			482.98830	543.757	15.98	0.5012	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,179.43590	1,277.336	17.98	0.7343	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			268.23590	228.036	17.98	0.2657	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,128.72360	2,990.561	17.39	0.9910	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			4.52360	4.561	17.39	0.0090	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			214.83750	245.817	14.91	0.2969	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			949.03750	841.817	14.91	0.7031	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			17.48350	17.991	15.64	0.0337	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,301.68350	2,163.991	15.64	0.9663	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,805.09020	2,930.783	20.83	0.9114	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			84.49020	71.283	20.83	0.0886	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,144.93740	1,027.149	14.62	0.7641	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			165.53740	186.649	14.62	0.2359	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			638.11580	706.846	16.34	0.5449	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			537.51580	467.346	16.34	0.4551	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			479.41240	534.959	15.81	0.4683	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			658.81240	575.459	15.81	0.5317	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,390.92840	3,520.442	22.02	0.9364	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			60.32840	50.942	22.02	0.0636	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			415.11610	463.692	15.53	0.4207	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			764.21610	673.492	15.53	0.5793	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,879.40130	1,990.096	19.12	0.8212	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			188.50130	159.896	19.12	0.1788	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,310.49700	3,439.475	21.72	0.9241	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			74.99700	64.575	21.72	0.0759	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,212.29230	1,092.939	14.59	0.7713	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			167.79230	187.840	14.59	0.2287	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,108.01800	2,222.520	19.48	0.8449	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			468.41980	407.098	16.83	0.3939	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			291.79720	251.447	18.14	0.2628	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,367.29720	1,466.347	18.14	0.7372	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			447.98490	498.565	15.64	0.4364	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			289.87750	249.767	18.16	0.2613	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,375.37750	1,474.667	18.16	0.7387	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			293.73110	253.139	18.12	0.2643	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,359.23110	1,458.039	18.12	0.7357	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			843.91980	921.998	16.83	0.6061	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			443.05470	493.235	15.62	0.4336	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,071.66700	1,160.602	17.43	0.6721	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			376.16700	325.702	17.43	0.3279	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,809.95890	1,672.987	14.39	0.9098	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			55.45890	57.887	14.39	0.0902	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			742.48490	653.665	15.64	0.5636	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			221.01840	188.107	18.82	0.2043	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,152.63460	2,267.901	19.55	0.8496	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			157.13460	133.001	19.55	0.1504	1,330,010.00	10,000	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,855.90290	1,718.756	14.46	0.9156	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			51.40290	53.656	14.46	0.0844	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			747.55470	658.335	15.62	0.5664	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			488.47020	542.264	15.76	0.4585	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,311.13650	1,408.470	18.01	0.7262	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			305.63650	263.570	18.01	0.2738	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,699.59250	1,805.678	18.79	0.7932	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			224.09250	190.778	18.79	0.2068	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,716.51840	1,823.007	18.82	0.7957	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			707.80870	621.803	15.75	0.5442	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			810.28870	886.564	16.74	0.5948	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			484.78870	421.664	16.74	0.4052	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,430.88980	1,304.267	14.34	0.8372	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			106.38980	119.167	14.34	0.1628	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			702.97020	617.364	15.76	0.5415	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			196.61760	166.984	19.07	0.1841	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			883.95750	784.773	15.23	0.6369	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			329.45750	369.673	15.23	0.3631	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,888.11960	1,998.430	19.11	0.8192	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			192.61960	163.530	19.11	0.1808	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			483.30870	536.703	15.75	0.4558	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			397.31510	344.233	17.28	0.3435	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,948.55380	1,811.101	14.59	0.9264	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			44.05380	46.001	14.59	0.0736	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,424.15030	1,524.851	18.27	0.7477	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			278.65030	239.952	18.27	0.2523	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		1,862.11760	1,971.884	19.07	0.8159	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call		400.04690	346.628	17.26	0.3454	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call		2,023.34880	1,885.688	14.69	0.9342	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put		38.84880	40.588	14.69	0.0658	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call		1,027.82440	918.234	14.87	0.7021	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put		243.32440	273.134	14.87	0.2979	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put		1,012.81510	1,099.133	17.28	0.6565	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put		37.63480	39.325	14.72	0.0639	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put		1,109.19320	1,199.572	17.52	0.6814	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call		363.69320	314.672	17.52	0.3186	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put		998.29450	1,083.941	17.24	0.6526	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call		402.79450	349.041	17.24	0.3474	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put		1,005.54690	1,091.528	17.26	0.6546	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put		206.14040	230.476	14.72	0.2650	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put		885.00980	965.205	16.94	0.6192	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call		449.50980	390.305	16.94	0.3808	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put		681.60840	750.385	16.37	0.5473	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call		556.10840	485.485	16.37	0.4527	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call		2,042.13480	1,904.425	14.72	0.9361	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call		342.34440	295.835	17.69	0.3023	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call		1,374.42480	1,249.446	14.40	0.8217	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put		119.92480	134.346	14.40	0.1783	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call		2,136.54760	1,998.621	14.85	0.9446	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put		32.04760	33.521	14.85	0.0554	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call		1,110.64040	995.576	14.72	0.7350	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call		1,007.75690	899.875	14.92	0.6937	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call		2,279.52910	2,141.339	15.04	0.9556	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put		25.02910	26.239	15.04	0.0444	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put		350.67560	392.862	15.31	0.3773	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call		855.17560	757.962	15.31	0.6227	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put		1,177.84440	1,270.735	17.69	0.6977	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		629.37410	551.171	16.04	0.4985	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call		1,471.92240	1,344.196	14.30	0.8478	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put		97.42240	109.096	14.30	0.1522	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put		603.31990	666.991	16.13	0.5145	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call		607.81990	532.091	16.13	0.4855	0.00	0	16,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put		253.25690	284.775	14.92	0.3063	0.00	0	7,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		1,041.34610	930.634	14.84	0.7077	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put		1,303.17200	1,400.255	17.99	0.7246	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call		307.67200	265.355	17.99	0.2754	1,326,774.50	5,000	26,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call		1,691.81630	1,555.374	14.23	0.8930	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put		67.31630	70.274	14.23	0.1070	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put		574.87410	636.071	16.04	0.5015	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		20.78280	21.834	15.18	0.0375	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		493.65650	547.857	15.78	0.4612	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		698.15650	612.957	15.78	0.5388	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			178.20840	199.437	14.63	0.2389	0.00	0	190,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,182.70840	1,064.537	14.63	0.7611	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			236.84610	265.533	14.84	0.2923	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			162.51800	137.620	19.48	0.1551	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,216.57230	1,310.811	17.78	0.7064	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			331.07230	285.911	17.78	0.2936	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			80.11980	85.780	14.18	0.1262	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,584.61980	1,450.880	14.18	0.8738	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,385.28280	2,246.934	15.18	0.9625	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			243.10560	271.034	14.81	0.2922	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,060.20560	948.434	14.81	0.7078	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,111.93750	1,201.690	17.46	0.6750	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			379.03750	329.090	17.46	0.3250	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			993.89000	887.914	14.97	0.6802	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			276.79000	310.514	14.97	0.3198	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,045.22130	1,132.262	17.30	0.6581	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			402.32130	349.662	17.30	0.3419	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,226.20380	1,107.465	14.59	0.7589	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			191.20380	212.565	14.59	0.2411	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			748.80530	819.508	16.41	0.5572	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			563.80530	494.408	16.41	0.4428	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			506.79970	560.354	15.69	0.4533	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			741.79970	655.254	15.69	0.5467	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,621.46860	3,750.969	21.97	0.9267	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			76.46860	65.869	21.97	0.0733	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,997.54590	3,123.561	20.71	0.9014	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			102.54590	88.461	20.71	0.0986	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			166.97670	185.550	14.50	0.2174	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,305.57670	1,183.950	14.50	0.7826	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			200.49080	221.518	14.57	0.2334	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,338.99080	1,218.718	14.57	0.7666	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			874.44560	947.635	16.61	0.5708	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			584.64560	516.635	16.61	0.4292	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			161.17490	178.128	14.44	0.1985	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,461.37490	1,337.128	14.44	0.8015	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,305.30240	1,186.429	14.62	0.7552	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			215.10240	237.429	14.62	0.2448	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,398.86430	1,492.163	17.79	0.6876	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			412.16430	363.763	17.79	0.3124	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,374.82960	1,255.493	14.64	0.7532	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			234.82960	257.793	14.64	0.2468	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			983.48500	1,058.951	16.77	0.5803	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			603.48500	536.651	16.77	0.4197	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			188.88340	207.646	14.50	0.2111	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,498.88340	1,375.346	14.50	0.7889	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			822.73800	739.378	16.00	0.5223	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	14.05	Put			700.83800	760.378	16.00	0.4777	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,411.54110	2,270.830	13.66	0.9418	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			39.64110	41.830	13.66	0.0582	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,175.55180	2,037.418	13.87	0.9131	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			63.65180	68.418	13.87	0.0869	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			401.37060	440.964	15.09	0.3458	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,123.27060	1,019.964	15.09	0.6542	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,693.34080	2,550.937	13.41	0.9661	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			21.44080	21.937	13.41	0.0339	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,847.97190	3,704.425	15.74	0.9915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			6.07190	5.425	15.74	0.0085	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,467.17160	2,326.024	13.61	0.9474	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			35.27160	37.024	13.61	0.0526	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			964.90800	1,038.328	16.66	0.5624	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			656.80800	587.328	16.66	0.4376	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,593.64250	1,469.011	14.45	0.8007	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			181.74250	200.011	14.45	0.1993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			962.26220	868.935	15.55	0.5868	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			540.36220	589.935	15.55	0.4132	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,300.60720	1,388.023	17.41	0.6435	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			512.50720	457.023	17.41	0.3565	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,482.64730	1,575.856	17.79	0.6785	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			454.54730	404.856	17.79	0.3215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,117.54150	1,014.566	15.11	0.6519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			405.64150	445.566	15.11	0.3481	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,680.17840	1,778.852	18.20	0.7112	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			402.07840	357.852	18.20	0.2888	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			849.79790	917.565	16.38	0.5283	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			721.69790	646.565	16.38	0.4717	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,753.06570	1,852.166	18.31	0.7226	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			384.96570	341.166	18.31	0.2774	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,823.88090	1,692.420	14.21	0.8531	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			121.98090	133.420	14.21	0.1469	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			908.69350	819.042	15.71	0.5627	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			596.79350	650.042	15.71	0.4373	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			428.42340	381.430	17.99	0.3053	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,576.52340	1,672.430	17.99	0.6947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			426.32580	379.551	18.00	0.3040	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,584.42580	1,680.551	18.00	0.6960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			430.53300	383.316	17.97	0.3067	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,568.63300	1,664.315	17.97	0.6933	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			82.55540	91.436	13.96	0.1081	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,060.45540	1,926.136	13.96	0.8919	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			253.67560	277.619	14.67	0.2481	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,445.17560	1,325.719	14.67	0.7519	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,098.53470	1,176.918	16.94	0.5896	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			620.03470	555.018	16.94	0.4104	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			270.81830	296.092	14.71	0.2582	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,419.41830	1,301.192	14.71	0.7418	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			446.51520	486.217	15.15	0.3470	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,205.41520	1,100.617	15.15	0.6530	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,227.21970	1,307.875	17.10	0.5992	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			636.11970	572.275	17.10	0.4008	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			249.17380	271.644	14.63	0.2331	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,578.07380	1,456.044	14.63	0.7669	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,521.50190	1,401.330	14.69	0.7516	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			272.60190	296.930	14.69	0.2484	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,355.74090	1,438.658	17.26	0.6078	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			650.64090	587.958	17.26	0.3922	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			335.19550	363.075	14.84	0.2743	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,500.09550	1,382.375	14.84	0.7257	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,595.21410	1,474.297	14.73	0.7517	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			290.31410	314.997	14.73	0.2483	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			80.89850	93.591	13.42	0.1025	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,251.19850	2,118.191	13.42	0.8975	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,153.71580	2,023.293	13.53	0.8777	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			103.51580	119.293	13.53	0.1223	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,066.51060	1,136.591	16.63	0.5358	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			816.71060	740.591	16.63	0.4642	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,799.60870	1,678.179	14.48	0.7963	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			934.67280	999.059	16.35	0.5011	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			890.97920	809.439	16.36	0.4972	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			940.77920	1,005.439	16.36	0.5028	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			898.78400	816.696	16.34	0.5006	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			928.58400	992.696	16.34	0.4994	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			655.77620	707.350	15.67	0.4135	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,817.58440	1,912.024	18.06	0.6781	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			527.78440	476.024	18.06	0.3219	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,056.97470	2,154.573	18.40	0.7113	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			467.17470	418.573	18.40	0.2887	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			894.87280	813.059	16.35	0.4989	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			629.97090	680.143	15.60	0.4042	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,762.68310	1,856.014	17.97	0.6700	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			542.88310	490.014	17.97	0.3300	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,467.83210	1,351.704	14.93	0.7080	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			377.63210	407.704	14.93	0.2920	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,105.97620	1,011.350	15.67	0.5865	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			736.19960	666.318	16.95	0.4269	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,641.93890	1,519.924	14.72	0.7555	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			291.73890	315.924	14.72	0.2445	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			339.60010	367.117	14.84	0.2716	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,539.80010	1,421.117	14.84	0.7284	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	13.83	Call			1,130.17090	1,034.143	15.60	0.5958	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			219.40870	244.179	14.48	0.2037	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,961.03450	2,056.542	18.26	0.6984	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			491.23450	440.542	18.26	0.3016	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,651.50530	3,503.488	13.63	0.9862	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			11.30530	9.488	13.63	0.0138	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,225.99960	1,302.318	16.95	0.5731	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			305.05070	329.772	14.75	0.2477	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,660.45070	1,538.572	14.75	0.7523	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,476.23040	1,560.723	17.40	0.6155	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			661.63040	599.523	17.40	0.3845	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			368.36310	397.231	14.89	0.2813	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,539.16310	1,421.331	14.89	0.7187	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,481.98660	2,586.664	18.91	0.7504	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			406.38660	364.364	18.91	0.2496	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,381.17460	1,269.386	15.09	0.6715	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			466.77460	501.686	15.09	0.3285	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,616.74240	1,693.714	17.62	0.6199	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			680.04240	624.014	17.62	0.3801	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			326.10200	347.736	14.83	0.2469	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,729.40200	1,618.036	14.83	0.7531	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			408.27100	434.317	15.02	0.2877	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,572.87100	1,466.517	15.02	0.7123	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			345.69790	363.081	14.90	0.2458	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,787.99790	1,690.781	14.90	0.7542	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,767.06830	1,833.815	17.86	0.6258	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			689.36830	641.515	17.86	0.3742	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			448.92230	470.901	15.14	0.2930	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,605.12230	1,514.301	15.14	0.7070	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,151.56250	2,063.911	13.99	0.8370	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			187.16250	203.711	13.99	0.1630	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,535.79310	1,453.619	15.30	0.6824	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			521.39310	543.419	15.30	0.3176	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,529.90120	1,447.900	15.31	0.6808	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			525.50120	547.700	15.31	0.3192	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,042.87850	2,106.219	18.27	0.6552	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			637.27850	596.419	18.27	0.3448	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,541.70360	1,459.357	15.29	0.6841	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			517.30360	539.157	15.29	0.3159	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,734.29610	3,629.095	13.68	0.9776	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			19.89610	18.895	13.68	0.0224	0.00	0	1,000
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			360.45960	376.261	14.93	0.2441	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,843.05960	1,763.261	14.93	0.7559	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,901.22020	1,956.662	18.04	0.6287	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			703.82020	663.662	18.04	0.3713	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			484.18930	501.617	15.24	0.2961	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		1,639.38930	1,562.417	15.24	0.7039	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,901.83320	1,835.589	14.97	0.7576	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		378.93320	389.389	14.97	0.2424	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		2,059.09620	2,103.643	18.25	0.6341	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		711.99620	679.843	18.25	0.3659	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		526.29900	539.283	15.34	0.3021	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,659.19900	1,595.483	15.34	0.6979	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,952.86440	1,900.392	14.97	0.7597	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,192.70100	2,225.847	18.40	0.6371	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		723.20100	697.547	18.40	0.3629	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		392.36440	398.692	14.97	0.2403	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		565.10650	573.519	15.43	0.3055	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,689.50650	1,640.919	15.43	0.6945	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		794.10900	769.601	18.15	0.3890	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		2,035.40900	2,061.101	18.15	0.6110	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		798.94780	774.294	18.13	0.3910	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		2,020.24780	2,045.794	18.13	0.6090	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,683.45540	5,717.898	22.01	0.8593	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		262.15540	246.398	22.01	0.1407	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		796.52380	771.943	18.14	0.3900	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		2,027.82380	2,053.443	18.14	0.6100	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		406.63520	408.705	14.97	0.2380	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		2,008.73520	1,971.605	14.97	0.7620	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,341.74050	2,362.357	18.55	0.6405	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		733.84050	715.257	18.55	0.3595	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		604.25690	606.766	15.51	0.3086	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,718.95690	1,683.466	15.51	0.6914	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		641.56570	639.092	15.58	0.3117	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,743.96570	1,721.291	15.58	0.6883	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		678.97210	670.922	15.64	0.3142	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,771.57210	1,762.322	15.64	0.6858	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		716.76430	702.939	15.71	0.3164	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		1,799.66430	1,803.639	15.71	0.6836	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		751.94930	733.647	15.77	0.3190	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		1,819.94930	1,835.947	15.77	0.6810	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		791.03780	765.497	15.83	0.3204	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		1,853.13780	1,882.897	15.83	0.6796	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		1,279.99370	1,302.582	17.35	0.5159	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,634.89370	1,596.082	17.35	0.4841	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		1,276.57360	1,299.147	17.36	0.5149	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,641.47360	1,602.647	17.36	0.4851	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		1,283.41610	1,306.037	17.34	0.5170	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,628.31610	1,589.537	17.34	0.4830	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,771.36110	1,728.415	17.54	0.4912	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		1,306.16110	1,330.615	17.54	0.5088	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		1,426.31450	1,441.663	17.56	0.5241	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			1,754.01450	1,718.063	17.56	0.4759	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,433.22340	1,448.603	17.54	0.5260	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,740.92340	1,705.003	17.54	0.4740	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,429.76400	1,445.128	17.55	0.5250	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,747.46400	1,711.528	17.55	0.4750	0.00	0	0
Total \$ / R Option												2,656,784.50	15,000	3,005,688
Total \$ / R												1,103,585,853.70	95,288	3,837,154
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.71030		13.84620			0.0000	137,103.00	10	345
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.86510		14.00450			0.0000	0.00	0	15
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.18400		14.33020			0.0000	0.00	0	0
Total \$ / R MAXI Future												137,103.00	10	360
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			33,891.68110	27,825.829	16.51	0.3998	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			50,271.68110	57,795.829	16.51	0.6002	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			33,532.76440	27,518.566	16.53	0.3963	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			50,912.76440	58,488.567	16.53	0.6037	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			34,254.19340	28,136.664	16.48	0.4033	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			49,634.19340	57,106.664	16.48	0.5967	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			186,211.75780	197,188.363	19.07	0.8159	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			19,661.75780	16,698.363	19.07	0.1841	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			26,966.48770	23,211.001	18.36	0.2450	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			146,516.48770	156,701.001	18.36	0.7550	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			26,790.70910	23,057.658	18.38	0.2436	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			147,340.70910	157,547.658	18.38	0.7564	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			27,143.56350	23,365.513	18.34	0.2464	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			145,693.56350	155,855.513	18.34	0.7536	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			89,487.27630	81,305.863	16.35	0.4989	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			93,467.27630	99,905.863	16.35	0.5011	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			89,097.91760	80,943.894	16.36	0.4972	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			94,077.91760	100,543.894	16.36	0.5028	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			89,878.39990	81,669.558	16.34	0.5006	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			92,858.39990	99,269.558	16.34	0.4994	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												137,103.00	10	360
£ / R	On	17/09/2018	Foreign Exchange Future			18.18190		18.35480			0.0000	27,272,850.00	1,500	226,726
£ / R	On	14/12/2018	Foreign Exchange Future			18.45940		18.63860			0.0000	18,459,400.00	1,000	7,437
£ / R	On	18/03/2019	Foreign Exchange Future			18.76180		18.94660			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			19.04840		19.23950			0.0000	0.00	0	6,543
Total £ / R Future												45,732,250.00	2,500	245,638
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			545.56250	448.247	14.72	0.4907	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			440.76250	516.347	14.72	0.5093	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			540.55530	444.132	14.73	0.4875	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			445.75530	522.232	14.73	0.5125	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			550.59920	452.394	14.70	0.4940	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			435.79920	510.494	14.70	0.5060	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,009.15100	887.872	14.51	0.5949	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			490.55100	548.472	14.51	0.4051	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,003.49430	882.618	14.52	0.5927	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			494.89430	553.218	14.52	0.4073	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,014.83060	893.154	14.51	0.5972	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			486.23060	543.754	14.51	0.4028	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,317.71370	1,191.435	15.24	0.6022	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			671.11370	729.635	15.24	0.3978	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,312.25670	1,186.278	15.24	0.6006	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			675.65670	734.478	15.24	0.3994	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,323.18830	1,196.610	15.23	0.6039	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			666.58830	724.810	15.23	0.3961	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,504.21600	1,376.231	15.85	0.5876	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			894.71600	957.831	15.85	0.4124	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,499.11120	1,371.379	15.85	0.5862	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			899.61120	962.979	15.85	0.4138	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,509.34240	1,381.096	15.84	0.5889	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			889.84240	952.696	15.84	0.4111	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												45,732,250.00	2,500	245,638
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12457		0.12589			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12681		0.12818			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13173		0.13317			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			265.71760	217.823	19.10	0.3254	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			676.71760	760.423	19.10	0.6746	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			89.73280	97.189	23.66	0.1485	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,500.73280	1,639.789	23.66	0.8515	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			726.77180	627.595	16.06	0.7100	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			137.77180	170.195	16.06	0.2900	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,039.90940	937.048	16.11	0.7151	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			222.30940	255.648	16.11	0.2849	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			554.92350	486.092	18.55	0.4447	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			737.32350	804.692	18.55	0.5553	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,843.69950	1,706.664	13.44	0.9488	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			26.09950	25.264	13.44	0.0512	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,100.82990	1,012.825	18.25	0.5648	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			784.02990	839.725	18.25	0.4352	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			731.47550	662.258	19.48	0.4100	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,414.67550	1,489.158	19.48	0.5900	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,618.93280	1,506.614	16.12	0.7499	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			302.13280	333.514	16.12	0.2501	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			15.92460		16.00190			0.0000	0.00	0	34
€ / R	On	17/07/2018	Foreign Exchange Future			15.92780		16.00510			0.0000	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Future			15.97210		16.05020			0.0000	0.00	0	33
€ / R	On	17/09/2018	Foreign Exchange Future			16.12810		16.20810			0.0000	43,271,692.30	2,683	138,188
€ / R	On	25/09/2018	Foreign Exchange Future			16.15510		16.23530			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			16.42630		16.50810			0.0000	39,193,151.80	2,386	21,526
€ / R	On	18/03/2019	Foreign Exchange Future			16.75370		16.84000			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			17.06820		17.15850			0.0000	0.00	0	5,256
Total € / R Future												82,464,844.10	5,069	169,845
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			0.90940	0.781	17.97	0.0049	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			1,302.80940	1,225.381	17.97	0.9951	0.00	0	0
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Put			52.44330	61.611	14.96	0.2391	0.00	0	10,000
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Call			427.54330	359.411	14.96	0.7609	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			22.35770	20.197	13.12	0.0788	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			862.55770	782.297	13.12	0.9212	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			624.51000	564.651	14.30	0.6188	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			177.47210	153.720	16.79	0.2261	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			10.26250	9.540	14.15	0.0241	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			541.02590	485.930	14.52	0.5615	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			332.92590	357.830	14.52	0.4385	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			806.83350	855.544	16.06	0.6899	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			254.93350	223.644	16.06	0.3101	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,073.02890	1,128.919	16.75	0.7698	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			266.41000	286.550	14.30	0.3812	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,363.45920	3,440.683	19.87	0.9826	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			11.55920	8.783	19.87	0.0174	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			179.29230	155.361	16.77	0.2281	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,081.19230	1,137.261	16.77	0.7719	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			3.04160	2.755	24.77	0.0050	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,712.90400	2,632.443	17.26	0.9900	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			4.80400	4.343	17.26	0.0100	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,968.36250	1,887.640	14.15	0.9759	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,089.37210	1,145.620	16.79	0.7739	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			181.12890	157.019	16.75	0.2302	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,424.94160	5,504.655	24.77	0.9950	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			387.95270	414.572	14.64	0.4630	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			533.25270	479.672	14.64	0.5370	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			280.33050	254.595	17.11	0.2430	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,672.23050	1,728.295	17.11	0.7570	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			283.72820	257.742	17.08	0.2457	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,655.62820	1,711.442	17.08	0.7543	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			282.02550	256.165	17.10	0.2443	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,663.92550	1,719.865	17.10	0.7557	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,196.01240	1,131.596	14.22	0.6473	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			486.01240	507.896	14.22	0.3527	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,190.47790	1,126.232	14.23	0.6453	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			490.47790	512.532	14.23	0.3547	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,184.96580	1,120.895	14.24	0.6433	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			494.96580	517.195	14.24	0.3567	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,140.69720	1,082.372	14.93	0.5608	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			852.19720	884.172	14.93	0.4392	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,136.27890	1,078.112	14.94	0.5592	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			857.77890	889.912	14.94	0.4408	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,145.13290	1,086.648	14.91	0.5624	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			846.63290	878.448	14.91	0.4376	0.00	0	0
Total € / R Option												0.00	0	329,804
Total € / R												82,464,844.10	5,069	499,649
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.12830		10.22020			0.0000	2,532,075.00	250	12,355
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.24900		10.34390			0.0000	0.00	0	11,412
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.38220		10.47920			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.51050		10.61010			0.0000	0.00	0	4,929
Total AU\$ / R Future												2,532,075.00	250	28,696
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			35.94670	25.972	14.71	0.0864	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			925.74670	1,007.672	14.71	0.9136	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			35.20630	25.411	14.74	0.0847	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			935.00630	1,017.111	14.74	0.9153	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			34.48170	24.862	14.77	0.0830	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			944.28170	1,026.562	14.77	0.9170	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,220.99330	1,302.548	14.55	0.8709	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			76.93140	63.268	14.52	0.1323	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,203.03140	1,284.268	14.52	0.8677	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			75.90450	62.401	14.53	0.1307	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,212.00450	1,293.401	14.53	0.8693	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			74.89330	61.548	14.55	0.1291	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			390.27120	425.266	12.60	0.4709	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			504.62350	442.991	12.61	0.5255	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			395.42350	430.791	12.61	0.4745	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			514.35910	451.981	12.59	0.5327	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			385.15910	419.781	12.59	0.4673	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			509.47120	447.466	12.60	0.5291	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			811.98350	863.240	13.92	0.6087	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			408.96450	360.914	13.93	0.3889	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			818.86450	870.414	13.93	0.6111	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			415.22590	366.592	13.91	0.3937	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			805.12590	856.091	13.91	0.6063	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			412.08350	363.740	13.92	0.3913	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,532,075.00	250	28,696
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.59100		10.67430			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			1,229.15170	1,146.214	12.47	0.9155	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			34.85170	35.214	12.47	0.0845	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,219.74750	1,136.861	12.44	0.9140	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			35.44750	35.861	12.44	0.0860	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,238.56490	1,155.578	12.50	0.9170	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			34.26490	34.578	12.50	0.0830	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			13.90460		14.02220			0.0000	1,807,598.00	130	1,215
CHF / R	On	14/12/2018	Foreign Exchange Future			14.17330		14.29570			0.0000	637,798.50	45	45
CHF / R	On	14/06/2019	Foreign Exchange Future			14.75980		14.88910			0.0000	0.00	0	0
Total CHF / R Future												2,445,396.50	175	1,260
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			115.38360	94.683	17.35	0.1692	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,123.18360	1,220.083	17.35	0.8308	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			114.13570	93.647	17.38	0.1675	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,131.93570	1,229.047	17.38	0.8325	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			112.90470	92.625	17.41	0.1658	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,140.70470	1,238.025	17.41	0.8342	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,241.03420	1,127.743	13.94	0.7893	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			155.33420	164.443	13.94	0.2107	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,233.13800	1,120.012	13.94	0.7870	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			157.43800	166.712	13.94	0.2130	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,248.95450	1,135.498	13.95	0.7916	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			153.25450	162.198	13.95	0.2084	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			957.99090	874.716	14.98	0.5364	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			788.89090	834.916	14.98	0.4636	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			953.55720	870.528	14.99	0.5345	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			794.45720	840.728	14.99	0.4655	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			949.14270	866.364	15.01	0.5327	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			800.04270	846.564	15.01	0.4673	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												2,445,396.50	175	1,260
CNH / R	On	17/09/2018	Foreign Exchange Future			2.05700		2.07940			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.07560		2.09710			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.11410		2.13480			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			329.10270	252.283	14.38	0.3064	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			835.10270	982.283	14.38	0.6936	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			300.72010	229.332	14.52	0.2835	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			906.72010	1,059.332	14.52	0.7165	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			274.62140	208.374	14.65	0.2620	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			980.62140	1,138.374	14.65	0.7380	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			135.08310	147.703	13.32	0.1490	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,020.42830	1,820.320	13.28	0.8374	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			149.42830	164.320	13.28	0.1626	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,936.01720	1,738.403	13.25	0.8231	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			165.01720	182.403	13.25	0.1769	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,106.08310	1,903.703	13.32	0.8510	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,083.85960	1,908.542	14.04	0.7085	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			535.85960	567.542	14.04	0.2915	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,016.90790	1,842.374	14.03	0.6958	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			568.90790	601.374	14.03	0.3042	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,152.11840	1,976.033	14.05	0.7210	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			504.11840	535.033	14.05	0.2790	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			2.16590		2.17630			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.20680		2.21740			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.29480		2.30620			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			119.32040	99.532	15.76	0.1327	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			1,856.32040	1,940.532	15.76	0.8673	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			107.84370	92.413	15.97	0.1235	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			1,944.84370	2,033.413	15.97	0.8765	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			97.39210	85.910	16.18	0.1151	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,034.39210	2,126.910	16.18	0.8849	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			298.48000	306.061	13.14	0.2530	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,502.17220	1,404.817	13.17	0.7288	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	2.10	Put			328.17220	336.817	13.17	0.2712	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,644.66610	1,545.281	13.10	0.7647	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			270.66610	277.281	13.10	0.2353	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,572.48000	1,474.061	13.14	0.7470	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,216.78220	2,111.877	14.63	0.7019	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			654.78220	663.877	14.63	0.2981	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,151.83470	2,048.257	14.64	0.6904	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			689.83470	700.257	14.64	0.3096	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,282.91910	2,176.739	14.62	0.7133	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			620.91910	628.739	14.62	0.2867	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			1.74940		1.76740			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.77200		1.79030			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.81750		1.83660			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			254.51530	203.326	17.66	0.2536	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,080.51530	1,209.326	17.66	0.7464	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			233.36840	185.729	17.84	0.2349	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,159.36840	1,291.729	17.84	0.7651	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			277.61370	222.296	17.48	0.2735	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,003.61370	1,128.296	17.48	0.7265	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,283.39210	2,110.965	14.98	0.8966	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			80.39210	90.965	14.98	0.1034	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,192.94240	2,020.840	14.85	0.8866	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			89.94240	100.840	14.85	0.1134	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,374.72710	2,201.968	15.12	0.9058	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			71.72710	81.968	15.12	0.0942	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,512.51710	1,385.879	15.52	0.6136	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			746.51710	810.879	15.52	0.3864	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,461.61700	1,337.681	15.61	0.5989	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			795.61700	862.681	15.61	0.4011	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,565.05460	1,435.710	15.42	0.6284	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			699.05460	760.710	15.42	0.3716	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			0.13440		0.13610			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13350		0.13580			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13290		0.13460			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			1.70850		1.71180			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.73370		1.73730			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.78670		1.79060			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			9.29970		9.35820			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.40880		9.46920			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.64550		9.71110			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			75.11860	61.238	15.23	0.1821	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			636.91860	681.538	15.23	0.8179	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			73.56310	59.912	15.26	0.1787	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			645.36310	690.212	15.26	0.8213	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			72.03910	58.616	15.29	0.1754	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			653.83910	698.916	15.29	0.8246	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			663.87790	610.851	12.94	0.7418	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			124.67790	132.051	12.94	0.2582	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			656.55320	603.718	12.94	0.7376	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			127.35320	134.918	12.94	0.2624	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			671.24360	618.028	12.95	0.7459	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			122.04360	129.228	12.95	0.2541	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			481.96390	441.283	15.01	0.4523	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			690.86390	715.783	15.01	0.5477	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			478.32670	437.855	15.02	0.4497	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			697.22670	722.355	15.02	0.5503	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			485.62330	444.738	14.99	0.4550	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			684.52330	709.238	14.99	0.5450	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			1.32170		1.32830			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.33310		1.33870			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35230		1.35820			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			417.00000	483.000		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			517.00000	583.000		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			317.00000	383.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			787.00000	731.000		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			687.00000	631.000		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			887.00000	831.000		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			382.00000	323.000		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			282.00000	223.000		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			482.00000	423.000		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			1.32610		1.32560			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			1.17640		1.17060			0.0000	52,938.00	45	230
Total QUANTO € / \$ Future												52,938.00	45	230
Total QUANTO € / \$												52,938.00	45	230
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.02740	0.12288	7.94340			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	0.12288	321.86370	420.253	14.83	0.1548	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Put	0.12288	6,987.86370	6,246.253	14.83	0.8452	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Call	0.12288	307.60140	401.931	14.77	0.1497	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Put	0.12288	7,073.60140	6,327.931	14.77	0.8503	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.12288	336.60020	439.137	14.88	0.1599	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Put	0.12288	6,902.60020	6,165.137	14.88	0.8401	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.17	Call	0.12288	1,485.98590	1,793.199	16.78	0.4226	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.17	Put	0.12288	3,751.98590	3,219.199	16.78	0.5774	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			10.06120		10.15850			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.19690		10.29660			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.47630		10.58190			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			329.78520	266.768	13.04	0.5530	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			171.28520	205.568	13.04	0.4470	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			324.11370	261.736	13.05	0.5463	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			175.61370	210.536	13.05	0.4537	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			335.52320	271.866	13.03	0.5598	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			167.02320	200.666	13.03	0.4402	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			985.79360	893.729	12.57	0.8536	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			59.19360	66.829	12.57	0.1464	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			977.29370	885.417	12.57	0.8507	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			60.69370	68.517	12.57	0.1493	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			994.32220	902.071	12.57	0.8565	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			57.72220	65.171	12.57	0.1435	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			309.72720	331.490	13.43	0.3393	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			894.34290	809.599	13.42	0.6664	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			302.44290	323.300	13.42	0.3336	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			887.97090	803.492	13.42	0.6636	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			306.07090	327.192	13.42	0.3364	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			881.62720	797.790	13.43	0.6607	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			2.88930		2.87160			0.0000	0.00	0	12,775
TRY / R	On	14/12/2018	Foreign Exchange Future			2.81100		2.79100			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.65060		2.63300			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			4.67110	6.399	20.67	0.0576	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			493.07110	477.098	20.67	0.9424	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			4.31220	6.026	20.73	0.0546	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			502.71220	486.726	20.73	0.9454	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			5.05680	6.794	20.61	0.0608	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			483.45680	467.494	20.61	0.9392	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			74.39400	79.019	18.87	0.3539	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			253.39400	238.019	18.87	0.6461	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			71.77120	76.227	18.91	0.3444	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			260.77120	245.227	18.91	0.6556	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			77.10110	81.901	18.84	0.3636	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			246.10110	230.901	18.84	0.6364	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			21.53490	22.380	20.97	0.0958	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			918.53490	901.780	20.97	0.9042	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			20.91330	21.733	20.97	0.0935	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			927.91330	911.133	20.97	0.9065	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			22.17360	23.046	20.97	0.0982	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			909.17360	892.446	20.97	0.9018	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			1.33230		1.33980			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.28440		1.29120			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.20140		1.20710			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 234 293 675.80	88,337	1,292,540
Total Options												2 656 784.50	15,000	3,335,492
Grand Total:												1,236,950,460.30	103,337	4,628,032