



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/06/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/06/2018 Foreign Exchange Future			13.59750		13.77000			0.0000	80,864,332.50	5,947	0
\$ / R On 22/06/2018 Foreign Exchange Future			13.66110		13.77000			0.0000	273,222.00	20	0
\$ / R On 29/06/2018 Foreign Exchange Future			13.67130		13.78240			0.0000	0.00	0	4,240
\$ / R On 02/07/2018 Foreign Exchange Future			13.67660		13.78780			0.0000	0.00	0	100
\$ / R On 03/07/2018 Foreign Exchange Future			13.67830		13.78950			0.0000	0.00	0	55
\$ / R On 05/07/2018 Foreign Exchange Future			13.68180		13.79310			0.0000	0.00	0	0
\$ / R On 06/07/2018 Foreign Exchange Future			13.68350		13.79490			0.0000	0.00	0	150
\$ / R On 20/07/2018 Foreign Exchange Future			13.70800		13.81980			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.71500		13.82690			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.71670		13.82880			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			13.72020		13.83240			0.0000	6,860,100.00	500	845
\$ / R On 31/07/2018 Foreign Exchange Future			13.72730		13.83970			0.0000	0.00	0	2,427
\$ / R On 02/08/2018 Foreign Exchange Future			13.73080		13.84330			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.73960		13.85240			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.75020		13.86330			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.75370		13.86690			0.0000	13,753,700.00	1,000	5,470
\$ / R On 20/08/2018 Foreign Exchange Future			13.76260		13.87600			0.0000	0.00	0	600
\$ / R On 31/08/2018 Foreign Exchange Future			13.78220		13.89590			0.0000	0.00	0	2,602
\$ / R On 03/09/2018 Foreign Exchange Future			13.78750		13.90140			0.0000	275,750.00	20	197
\$ / R On 13/09/2018 Foreign Exchange Future			13.80540		13.91950			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.81260		13.92670			0.0000	478,178,399.40	34,619	608,013

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Future			13.83220		13.94680			0.0000	0.00	0	3,280
\$ / R	On	02/10/2018	Foreign Exchange Future			13.83930		13.95410			0.0000	0.00	0	55
\$ / R	On	25/10/2018	Foreign Exchange Future			13.88010		13.99610			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.88720		14.00350			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.89080		14.00710			0.0000	0.00	0	3,363
\$ / R	On	01/11/2018	Foreign Exchange Future			13.89260		14.00890			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.89970		14.01630			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.91390		14.03090			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.91920		14.03640			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			13.94400		14.06200			0.0000	0.00	0	3,117
\$ / R	On	11/12/2018	Foreign Exchange Future			13.96360		14.08210			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.96890		14.08760			0.0000	11,566,249.20	828	74,815
\$ / R	On	31/12/2018	Foreign Exchange Future			13.99920		14.11890			0.0000	0.00	0	1,830
\$ / R	On	02/01/2019	Foreign Exchange Future			14.00280		14.12260			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			14.05310		14.17440			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.05490		14.17630			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			14.07820		14.20040			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.10510		14.22810			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			14.13740		14.26150			0.0000	0.00	0	5,690
\$ / R	On	27/03/2019	Foreign Exchange Future			14.15360		14.27820			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			14.15720		14.28190			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			14.16430		14.28940			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.21440		14.34160			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.26990		14.39940			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.27530		14.40500			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			14.29500		14.42550			0.0000	0.00	0	14,610
\$ / R	On	28/06/2019	Foreign Exchange Future			14.31810		14.44740			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.32200		14.45110			0.0000	0.00	0	55
\$ / R	On	31/07/2019	Foreign Exchange Future			14.36130		14.48870			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.36260		14.49000			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.40060		14.52630			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.40450		14.53000			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.42280		14.54760			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.44120		14.56510			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.44380		14.56760			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.48170		14.60390			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.51970		14.64030			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.52360		14.64400			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.53800		14.65780			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.56160		14.68030			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.56420		14.68290			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.60220		14.71920			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.64280		14.75800			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.68340		14.79680			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.71870		14.83070			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.76320		14.87320			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			14.77630		14.88580			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.88540		15.00020			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.01330		15.13610			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>591,771,753.10</b>	<b>42,934</b>	<b>885,968</b>
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			0.00000	0.000	21.97	0.0000	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			1,330.00000	1,157.500	21.97	1.0000	0.00	0	0
\$ / R	On	22/06/2018	Foreign Exchange Option	13.44	Put			22.03600	19.747	22.58	0.1624	0.00	0	0
\$ / R	On	22/06/2018	Foreign Exchange Option	13.44	Call			352.03600	240.847	22.58	0.8376	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			1.90190	0.937	20.63	0.0065	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			1,164.30190	1,052.237	20.63	0.9935	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call			1,333.67820	1,221.682	21.58	0.9973	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put			1.27820	0.382	21.58	0.0027	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put			1.60860	0.648	21.02	0.0045	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call			1,234.00860	1,121.948	21.02	0.9955	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put			3.44360	3.084	19.36	0.0200	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call			935.84360	824.384	19.36	0.9800	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			1,313.73720	1,201.725	21.47	0.9970	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			1.33720	0.425	21.47	0.0030	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call			1,343.64980	1,231.662	21.63	0.9974	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put			1.24980	0.362	21.63	0.0026	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Put			1.49970	0.553	21.19	0.0039	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Call			1,263.89970	1,151.853	21.19	0.9961	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put			1.64700	0.683	20.97	0.0048	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call			1,224.04700	1,111.983	20.97	0.9952	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,317.84850	2,428.749	30.13	0.9997	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.24850	0.049	30.13	0.0003	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,838.61560	1,948.948	28.29	0.9985	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.01560	0.248	28.29	0.0015	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call			1,563.01310	1,451.442	23.30	0.9990	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Put			0.61310	0.142	23.30	0.0010	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			192.66020	236.655	19.10	0.6169	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			175.06020	107.955	19.10	0.3831	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			1,988.02720	1,876.772	26.39	0.9991	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			0.22720	0.172	26.39	0.0009	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			1,290.08890	1,178.165	21.08	0.9912	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			2.28890	1.565	21.08	0.0088	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			319.87390	380.810	19.22	0.7298	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			127.67390	77.410	19.22	0.2702	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			8.63140	14.705	16.40	0.0790	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			676.43140	571.305	16.40	0.9210	0.00	0	2,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Put			2.71930	2.505	19.90	0.0137	0.00	0	100,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Call			1,192.21930	1,080.805	19.90	0.9863	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Put			3.68250	2.853	18.76	0.0152	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Call			1,186.78250	1,074.653	18.76	0.9848	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.25	Call			580.38260	475.111	16.16	0.8335	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	06/07/2018	Foreign Exchange Option	13.25	Put			35.48260	41.611	16.16	0.1665	0.00	0	20,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			134.20450	162.296	17.67	0.4270	0.00	0	20,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			329.10450	245.796	17.67	0.5730	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			1,725.72450	1,614.228	22.52	0.9964	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			0.82450	0.728	22.52	0.0036	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			193.59850	232.791	18.23	0.5278	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			258.49850	186.291	18.23	0.4722	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			288.21520	332.637	18.07	0.5411	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			308.01520	240.637	18.07	0.4589	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,909.49250	2,014.730	22.84	0.9727	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			16.39250	9.730	22.84	0.0273	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			130.53190	96.745	20.26	0.2081	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			753.63190	831.746	20.26	0.7919	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,123.63100	2,231.074	23.05	0.9822	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			10.53100	6.074	23.05	0.0178	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			551.91490	618.666	19.30	0.7083	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			188.81490	143.666	19.30	0.2917	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			629.76460	701.058	19.68	0.7394	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			168.56460	127.758	19.68	0.2606	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			2.35250	2.455	17.45	0.0094	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,774.75250	1,662.655	17.45	0.9906	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			179.23470	205.765	16.82	0.3728	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			518.93470	433.064	16.82	0.6272	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,489.72220	2,597.237	22.73	0.9872	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			9.42220	4.537	22.73	0.0128	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,001.94690	2,105.341	22.43	0.9678	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			21.64690	12.641	22.43	0.0322	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			887.61040	781.512	15.64	0.8564	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			47.91040	54.212	15.64	0.1436	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			318.95790	362.158	17.64	0.5238	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			358.65790	289.458	17.64	0.4762	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			15.93690	18.843	15.41	0.0592	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			1,199.23690	1,089.643	15.41	0.9408	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			362.68140	296.333	17.70	0.4586	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			370.28140	416.733	17.70	0.5414	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,347.26040	2,452.874	23.23	0.9712	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			19.66040	12.473	23.23	0.0288	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			5.79080	6.087	15.06	0.0215	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,538.19080	1,425.687	15.06	0.9785	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			922.22580	999.720	19.89	0.7774	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			165.52580	129.920	19.89	0.2226	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			203.11940	228.605	16.57	0.3618	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			600.01940	512.305	16.57	0.6382	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			249.41540	279.308	16.69	0.4007	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			565.41540	481.908	16.69	0.5993	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,208.43130	2,309.646	22.58	0.9290	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	31/08/2018	Foreign Exchange Option	16.05	Call			54.33130	41.846	22.58	0.0710	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			987.50930	883.847	15.51	0.8113	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			91.60930	101.647	15.51	0.1887	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			311.96280	346.851	16.86	0.4340	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			557.86280	479.051	16.86	0.5660	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			387.62310	428.864	17.19	0.4915	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			483.52310	411.064	17.19	0.5085	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,707.31830	2,812.715	23.56	0.9562	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			33.21830	24.915	23.56	0.0438	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			24.63930	25.481	14.74	0.0622	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			1,456.03930	1,342.981	14.74	0.9378	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			189.94280	212.557	16.01	0.3010	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			809.44280	717.957	16.01	0.6990	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			111.52320	123.644	15.43	0.2022	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			1,038.22320	936.244	15.43	0.7978	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			1,133.72940	1,029.017	15.29	0.8324	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			87.02940	96.417	15.29	0.1676	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			314.93540	349.004	16.57	0.4089	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			641.63540	561.604	16.57	0.5911	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,756.70010	5,642.600	21.59	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00010	0.000	21.59	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			1,389.78950	1,280.043	14.94	0.9039	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			43.08950	47.443	14.94	0.0961	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			454.42800	391.019	17.49	0.4551	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			527.72800	578.419	17.49	0.5449	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,558.15300	1,441.580	14.73	0.9357	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			31.45300	28.980	14.73	0.0643	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			875.02140	781.462	15.79	0.7262	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			168.32140	188.862	15.79	0.2738	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			216.17650	180.358	19.61	0.2400	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,149.47650	1,227.758	19.61	0.7600	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			214.31480	178.759	19.63	0.2381	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,157.61480	1,236.159	19.63	0.7619	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			218.05540	181.972	19.59	0.2418	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,141.35540	1,219.372	19.59	0.7582	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,929.80790	2,815.828	19.25	0.9927	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			3.10790	3.228	19.25	0.0073	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,463.53490	1,350.957	14.85	0.9191	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			36.83490	38.357	14.85	0.0809	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,285.25090	2,385.194	22.25	0.9135	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			71.95090	57.794	22.25	0.0865	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,158.26820	1,052.939	15.26	0.8405	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			81.56820	90.339	15.26	0.1595	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,191.57850	2,290.393	22.05	0.9063	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			78.27850	62.993	22.05	0.0937	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,069.57490	966.639	15.39	0.8097	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	12.96	Put			102.87490	114.039	15.39	0.1903	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,383.32920	1,468.356	20.28	0.8069	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			170.02920	140.956	20.28	0.1931	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			574.43590	499.102	16.84	0.5453	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			377.73590	416.502	16.84	0.4547	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,363.19530	1,253.843	14.97	0.8978	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			46.49530	51.243	14.97	0.1022	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,126.37160	2,224.342	21.92	0.9010	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			83.07160	66.942	21.92	0.0990	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,228.97610	2,328.253	22.13	0.9093	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			75.67610	60.853	22.13	0.0907	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,328.05250	1,219.259	15.02	0.8892	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			51.35250	56.659	15.02	0.1108	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			338.35600	374.224	16.67	0.4266	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			615.05600	536.824	16.67	0.5734	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,426.79670	2,528.275	22.54	0.9232	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			63.49670	50.875	22.54	0.0768	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,127.07140	3,231.525	23.28	0.9607	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			33.77140	24.125	23.28	0.0393	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			782.27190	693.878	16.08	0.6770	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			215.57190	241.278	16.08	0.3230	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			194.14710	217.867	15.96	0.3018	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			820.84710	730.467	15.96	0.6982	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			2,187.84800	2,073.100	16.86	0.9764	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			11.14800	10.500	16.86	0.0236	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			854.03720	762.044	15.86	0.7157	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			177.33720	199.444	15.86	0.2843	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			2,434.14720	2,319.749	17.69	0.9839	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			7.44720	7.149	17.69	0.0161	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			2,089.79100	1,974.855	16.54	0.9724	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			13.09100	12.255	16.54	0.0276	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,943.34660	1,828.069	16.04	0.9653	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			16.64660	15.469	16.04	0.0347	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			2,236.98580	2,122.320	17.03	0.9781	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			10.28580	9.720	17.03	0.0219	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			2,335.45400	2,220.934	17.36	0.9812	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			8.75400	8.334	17.36	0.0188	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,653.54460	1,537.348	15.06	0.9448	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			26.84460	24.748	15.06	0.0552	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			2,453.91010	2,339.533	17.75	0.9844	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			7.21010	6.933	17.75	0.0156	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			68.23240	75.482	15.16	0.1388	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			1,224.93240	1,118.082	15.16	0.8612	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			270.88770	301.407	16.37	0.3731	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			697.58770	614.007	16.37	0.6269	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			73.02880	80.827	15.20	0.1464	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	12.80	Call			1,199.72880	1,093.427	15.20	0.8536	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			24.79560	22.875	15.22	0.0511	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,701.49560	1,585.475	15.22	0.9489	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			2,040.88410	1,925.843	16.37	0.9702	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			14.18410	13.243	16.37	0.0298	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,482.39070	1,368.910	14.82	0.9226	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			35.69070	36.310	14.82	0.0774	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			1,301.93930	1,193.595	15.06	0.8826	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			55.23930	60.995	15.06	0.1174	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			162.48690	182.006	15.75	0.2670	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			889.18690	794.606	15.75	0.7330	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,577.17300	1,460.679	14.80	0.9376	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			30.47300	28.078	14.80	0.0624	0.00	0	60,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			1,071.76260	970.525	15.47	0.7901	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			124.96260	138.325	15.47	0.2099	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			421.37180	462.174	16.93	0.4653	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			588.17180	514.374	16.93	0.5347	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			431.90090	473.431	16.97	0.4718	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			578.70090	505.631	16.97	0.5282	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,906.65970	3,010.570	23.19	0.9383	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			53.45970	42.770	23.19	0.0617	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,384.02030	2,483.685	22.21	0.9078	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			80.82030	65.885	22.21	0.0922	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			80.30270	88.900	15.16	0.1482	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,274.40270	1,168.199	15.16	0.8518	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			899.41910	963.380	18.30	0.6347	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			405.51910	353.480	18.30	0.3653	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,336.57180	1,414.509	19.43	0.7384	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			280.07180	241.709	19.43	0.2616	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			545.63570	591.263	17.07	0.4904	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			622.73570	552.063	17.07	0.5096	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,092.58750	3,196.173	22.93	0.9190	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			79.68750	66.973	22.93	0.0810	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,572.96110	2,671.615	21.85	0.8898	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			110.06110	92.415	21.85	0.1102	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,166.93740	1,066.293	15.44	0.7757	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			159.83740	175.493	15.44	0.2243	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			474.78220	516.078	16.81	0.4541	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			681.88220	606.878	16.81	0.5459	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			116.73090	128.354	15.23	0.1774	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,315.63090	1,210.954	15.23	0.8226	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,887.84250	2,990.183	22.36	0.9056	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			94.14250	79.883	22.36	0.0944	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			27.08020	29.236	15.82	0.0499	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,143.38020	2,028.936	15.82	0.9501	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			668.34340	594.867	16.89	0.5317	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	05/11/2018	Foreign Exchange Option	13.86	Put			512.04340	555.167	16.89	0.4683	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,186.92810	1,258.757	18.87	0.6885	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			357.82810	312.657	18.87	0.3115	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			241.42920	263.388	15.71	0.2864	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,057.82920	962.588	15.71	0.7136	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			19.47580	22.335	15.99	0.0378	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,385.87580	2,271.535	15.99	0.9622	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,212.09580	3,095.298	17.58	0.9890	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			5.69580	6.098	17.58	0.0110	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,770.39860	2,869.017	21.69	0.8794	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			132.39860	113.017	21.69	0.1206	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,250.56350	1,149.636	15.45	0.7675	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			188.56350	205.636	15.45	0.2325	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			664.11030	713.636	17.23	0.5107	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			646.11030	577.636	17.23	0.4893	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			507.42960	548.423	16.71	0.4409	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			769.42960	692.424	16.71	0.5591	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,348.13040	3,451.790	22.98	0.9084	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			100.13040	85.790	22.98	0.0916	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			442.12440	479.159	16.40	0.3985	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			874.22440	792.759	16.40	0.6015	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,870.08580	1,954.378	20.04	0.7803	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			262.18580	227.978	20.04	0.2197	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,317.84210	1,215.531	15.41	0.7740	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			190.24210	206.631	15.41	0.2260	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,092.77910	2,180.971	20.40	0.8058	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			230.37910	199.871	20.40	0.1942	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			95.70570	101.702	15.00	0.1323	0.00	0	36,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,372.55380	1,446.973	19.03	0.6955	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			377.99140	333.922	19.04	0.3030	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,380.39140	1,455.022	19.04	0.6970	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,364.73380	1,438.934	19.01	0.6939	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			0.00000	2,225.126	20.47	0.8108	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			0.00000	194.026	20.47	0.1892	1,940,257.00	10,000	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,318.10660	1,391.003	18.89	0.6846	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			395.70660	349.903	18.89	0.3154	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			380.15380	335.873	19.03	0.3045	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			303.64830	265.478	19.72	0.2485	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,712.72100	1,793.349	19.75	0.7541	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			300.32100	262.249	19.75	0.2459	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			832.13230	888.096	17.63	0.5582	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			589.73230	526.997	17.63	0.4418	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			382.33380	337.834	19.01	0.3061	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			124.87940	135.561	15.12	0.1654	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			813.23010	735.381	16.66	0.5671	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			515.63010	556.482	16.66	0.4329	0.00	0	10,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			992.69010	905.631	16.07	0.6533	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			355.09010	386.731	16.07	0.3467	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,696.04830	1,776.579	19.72	0.7515	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			266.73250	232.209	20.04	0.2214	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			510.45670	551.037	16.64	0.4304	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			818.05670	739.937	16.64	0.5696	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,037.29170	1,924.466	15.21	0.9206	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			49.69170	55.566	15.21	0.0794	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,532.47940	1,424.461	15.12	0.8346	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			365.29310	322.485	19.16	0.2940	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,853.89900	1,937.563	20.00	0.7751	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			271.49900	236.463	20.00	0.2249	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,110.69280	1,997.728	15.25	0.9289	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			43.09280	48.828	15.25	0.0711	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,879.13250	1,963.309	20.04	0.7786	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			269.11240	291.293	15.68	0.2880	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,029.02860	1,092.490	18.16	0.6168	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			496.62860	441.390	18.16	0.3832	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,122.47030	1,189.276	18.40	0.6407	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			460.07030	408.177	18.40	0.3593	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,427.69310	1,503.585	19.16	0.7060	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			502.52650	446.789	18.13	0.3871	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,021.97020	1,085.179	18.14	0.6149	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			499.57020	444.079	18.14	0.3851	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			904.83570	963.715	17.83	0.5812	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			552.43570	492.615	17.83	0.4188	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,136.71240	1,040.193	15.68	0.7120	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			664.26750	596.037	17.27	0.4859	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,129.15880	2,016.153	15.26	0.9309	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			41.55880	47.253	15.26	0.0691	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,476.70340	1,370.356	15.19	0.8202	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			139.10340	151.456	15.19	0.1798	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,014.92650	1,077.889	18.13	0.6129	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			34.53760	40.003	15.32	0.0598	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,218.11290	1,118.818	15.56	0.7412	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			230.51290	249.918	15.56	0.2588	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,363.44520	2,249.788	15.40	0.9523	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			25.84520	30.888	15.40	0.0477	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			706.66750	757.137	17.27	0.5141	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			964.28060	878.565	16.15	0.6405	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,188.92400	1,257.949	18.57	0.6565	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			436.52400	386.849	18.57	0.3435	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,573.78070	1,463.842	15.06	0.8445	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			116.18070	124.942	15.06	0.1555	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,222.13760	2,108.903	15.32	0.9402	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			717.80440	645.776	17.03	0.5162	6,586,914.18	10,200	11,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			279.36360	302.265	15.72	0.2955	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,116.96360	1,021.165	15.72	0.7045	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,310.38380	1,383.062	18.87	0.6830	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			397.98380	351.962	18.87	0.3170	7,039,242.00	20,000	21,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			376.68060	409.665	16.15	0.3595	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			79.37940	85.444	15.07	0.1144	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			601.90890	647.087	16.94	0.4719	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			739.50890	665.986	16.94	0.5281	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			520.82600	561.949	16.68	0.4353	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			808.42600	730.849	16.68	0.5647	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			630.20440	676.876	17.03	0.4838	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,288.83250	1,187.359	15.45	0.7648	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			262.41500	284.120	15.66	0.2831	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,150.01500	1,053.020	15.66	0.7169	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,226.45220	1,296.644	18.67	0.6650	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			424.05220	375.544	18.67	0.3350	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,786.97940	1,674.344	15.07	0.8856	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,683.30570	1,570.602	15.00	0.8677	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,468.29220	2,354.279	15.45	0.9598	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			20.69220	25.379	15.45	0.0402	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,269.92380	3,373.833	22.61	0.8957	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			117.52380	102.733	22.61	0.1043	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			201.23250	218.459	15.45	0.2352	0.00	0	180,030
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,331.98470	1,229.984	15.38	0.7632	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			213.08470	230.784	15.38	0.2368	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			772.58990	824.586	17.28	0.5244	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			671.48990	603.786	17.28	0.4756	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			533.37240	573.763	16.55	0.4289	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			852.27240	772.963	16.55	0.5711	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,581.36530	3,685.511	22.96	0.8992	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			120.26530	104.711	22.96	0.1008	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,964.42510	3,064.719	21.61	0.8703	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			153.32510	133.919	21.61	0.1297	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			187.33800	203.012	15.27	0.2151	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,409.93800	1,305.812	15.27	0.7849	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			220.66730	237.278	15.28	0.2288	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,445.06730	1,340.378	15.28	0.7712	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			893.21070	947.453	17.40	0.5395	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			689.51070	622.353	17.40	0.4605	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			179.50750	193.007	15.12	0.1966	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,565.80750	1,457.907	15.12	0.8034	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,412.34580	1,308.207	15.33	0.7606	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			236.04580	253.307	15.33	0.2394	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,403.42670	1,473.897	18.52	0.6531	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			503.82670	452.097	18.52	0.3469	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,482.81350	1,377.070	15.30	0.7593	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	28/02/2019	Foreign Exchange Option	13.00	Put		254.71350	271.970	15.30	0.2407	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		998.39560	1,054.315	17.49	0.5503	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		706.49560	639.415	17.49	0.4497	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		206.62300	221.330	15.13	0.2075	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,604.72300	1,496.430	15.13	0.7925	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,496.12250	2,379.297	13.72	0.9438	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		34.62250	41.897	13.72	0.0562	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,262.45790	2,147.902	14.08	0.9148	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		60.95790	70.502	14.08	0.0852	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,777.53760	2,658.259	13.31	0.9684	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		16.03760	20.859	13.31	0.0316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		3,938.04490	3,813.835	15.97	0.9906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		6.54490	6.435	15.97	0.0094	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		932.03150	850.865	16.66	0.5458	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		720.53150	763.465	16.66	0.4542	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		980.28640	1,033.261	17.32	0.5342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		761.78640	690.661	17.32	0.4658	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,698.62950	1,589.481	15.03	0.8040	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		197.12950	212.081	15.03	0.1960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		424.36290	450.184	15.70	0.3314	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,235.86290	1,137.584	15.70	0.6686	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		1,307.77740	1,372.080	18.05	0.6125	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		609.27740	549.480	18.05	0.3875	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,485.09540	1,554.529	18.43	0.6469	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		546.59540	491.929	18.43	0.3531	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,551.50480	2,434.167	13.64	0.9495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		30.00480	36.767	13.64	0.0505	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		515.78110	463.744	18.64	0.3358	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,584.28110	1,656.344	18.64	0.6642	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		520.39020	467.952	18.61	0.3384	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,568.89020	1,640.552	18.61	0.6616	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		1,072.46370	983.999	16.18	0.6060	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		560.96370	596.599	16.18	0.3940	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		518.08190	465.842	18.62	0.3371	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,576.58190	1,648.442	18.62	0.6629	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		80.96790	94.717	14.23	0.1062	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,149.16790	2,038.317	14.23	0.8938	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		1,110.26570	1,167.146	17.57	0.5608	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		722.16570	654.346	17.57	0.4392	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		273.02070	289.626	15.27	0.2412	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,554.92070	1,446.826	15.27	0.7588	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		290.55480	307.983	15.31	0.2506	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,529.95480	1,422.283	15.31	0.7494	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		467.87840	493.023	15.70	0.3329	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		1,319.47840	1,217.423	15.70	0.6671	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		1,235.13010	1,294.397	17.68	0.5717	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	30/04/2019	Foreign Exchange Option	14.84	Call			736.73010	668.797	17.68	0.4283	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			266.89730	282.273	15.18	0.2270	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,688.49730	1,576.673	15.18	0.7730	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,632.59430	1,522.011	15.25	0.7587	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			290.99430	307.611	15.25	0.2413	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,707.42520	1,594.347	15.25	0.7589	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			308.02520	324.447	15.25	0.2411	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,360.57380	1,422.145	17.80	0.5815	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			749.97380	682.045	17.80	0.4185	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			353.79970	372.427	15.37	0.2654	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,613.19970	1,502.327	15.37	0.7346	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			82.18030	85.992	13.27	0.0942	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,347.18030	2,221.292	13.27	0.9058	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,077.24100	1,128.754	17.17	0.5123	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			922.74100	843.754	17.17	0.4877	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,951.82180	2,027.494	18.81	0.6712	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			577.32180	522.494	18.81	0.3288	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,748.61320	3,615.730	13.89	0.9853	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			941.37230	988.743	16.88	0.4774	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,217.64900	1,124.143	16.19	0.6040	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			672.14900	709.143	16.19	0.3960	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,002.91900	919.938	16.90	0.5210	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			947.41900	994.938	16.90	0.4790	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			552.38970	498.406	18.95	0.3160	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,242.11120	1,147.474	16.12	0.6129	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			646.61120	682.474	16.12	0.3871	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			998.98280	916.144	16.91	0.5193	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			953.48280	1,001.144	16.91	0.4807	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,006.87230	923.743	16.88	0.5226	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			395.78530	416.660	15.46	0.2821	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,233.39360	1,290.073	17.49	0.5483	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			838.89360	765.073	17.49	0.4517	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,811.47210	1,884.545	18.58	0.6514	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			616.97210	559.545	18.58	0.3486	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,046.88970	2,123.405	18.95	0.6840	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,652.55140	1,541.208	15.36	0.7370	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,904.98500	1,793.649	14.85	0.8024	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			229.48500	248.649	14.85	0.1976	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,757.78580	1,829.568	18.48	0.6434	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			633.28580	574.568	18.48	0.3566	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,581.28530	1,471.660	15.46	0.7179	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			13.11320	10.730	13.89	0.0147	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,256.74250	2,131.827	13.62	0.8834	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			111.24250	116.827	13.62	0.1166	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,752.49490	1,640.036	15.23	0.7625	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			306.99490	325.036	15.23	0.2375	0.00	0	911

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	13.13	Put		357.05140	376.208	15.36	0.2630	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		322.68890	339.699	15.26	0.2410	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,770.08890	1,657.799	15.26	0.7590	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,482.35630	1,544.832	17.94	0.5902	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		759.75630	692.932	17.94	0.4098	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		388.17960	407.968	15.42	0.2728	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,649.27960	1,539.968	15.42	0.7272	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		340.65600	361.269	15.31	0.2427	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,829.35600	1,722.569	15.31	0.7573	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,625.93850	1,689.471	18.18	0.5980	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		774.63850	710.771	18.18	0.4020	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		427.92790	449.222	15.53	0.2816	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,677.92790	1,571.821	15.53	0.7184	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,775.02920	1,839.461	18.40	0.6071	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		781.32920	720.061	18.40	0.3929	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		356.50820	379.477	15.33	0.2437	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,882.80820	1,780.077	15.33	0.7563	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		467.03370	489.637	15.61	0.2891	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,707.03370	1,604.137	15.61	0.7109	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,638.21540	1,538.389	15.78	0.6862	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		540.61540	565.589	15.78	0.3138	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,632.41710	1,532.737	15.79	0.6846	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		544.81710	569.937	15.79	0.3154	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,644.03180	1,544.055	15.77	0.6878	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		536.43180	561.254	15.77	0.3122	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,821.08600	3,694.018	13.88	0.9760	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		23.48600	21.218	13.88	0.0240	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,251.39540	2,137.502	14.29	0.8361	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		203.79540	214.702	14.29	0.1639	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		2,047.19290	2,115.881	18.80	0.6375	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		724.79290	668.681	18.80	0.3625	0.00	0	1,000
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		374.15810	396.278	15.34	0.2442	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,939.25810	1,837.478	15.34	0.7558	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,908.86940	1,973.687	18.56	0.6129	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		793.96940	734.887	18.56	0.3871	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		501.99410	525.025	15.69	0.2945	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,739.59410	1,638.825	15.69	0.7055	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		543.71330	567.941	15.77	0.3024	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,757.61330	1,659.641	15.77	0.6976	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,993.50700	1,892.800	15.32	0.7557	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		389.60700	411.100	15.32	0.2443	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		2,066.32080	2,131.761	18.76	0.6210	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		800.22080	743.461	18.76	0.3790	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		810.04650	754.914	18.91	0.3738	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		403.03830	426.822	15.35	0.2446	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		2,043.33830	1,946.522	15.35	0.7554	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	29/11/2019	Foreign Exchange Option	16.03	Put			2,199.74650	2,265.214	18.91	0.6262	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			582.70770	607.704	15.84	0.3080	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,786.70770	1,691.305	15.84	0.6920	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			888.02170	829.819	18.64	0.4000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,030.22170	2,091.819	18.64	0.6000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,658.84720	5,749.121	22.67	0.8456	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			316.64720	287.121	22.67	0.1544	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			885.49510	827.428	18.65	0.3990	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,037.69510	2,099.428	18.65	0.6010	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			882.98470	825.052	18.66	0.3980	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,045.18470	2,107.052	18.66	0.6020	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,348.76240	2,414.045	19.05	0.6319	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			819.06240	765.645	19.05	0.3681	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			417.63660	440.337	15.32	0.2442	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,097.93660	2,001.937	15.32	0.7558	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			621.27110	646.470	15.91	0.3131	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,814.17110	1,720.670	15.91	0.6869	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			658.70580	684.295	15.97	0.3179	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,837.90580	1,746.495	15.97	0.6821	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			695.93940	722.019	16.02	0.3222	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,863.93940	1,774.819	16.02	0.6778	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			734.33770	759.960	16.07	0.3262	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,891.13770	1,803.360	16.07	0.6738	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			769.38570	795.283	16.11	0.3301	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,910.08570	1,823.983	16.11	0.6699	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			807.87620	833.760	16.16	0.3333	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,941.07620	1,856.960	16.16	0.6667	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,367.34010	1,300.625	17.81	0.5071	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,661.54010	1,704.325	17.81	0.4929	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,374.25110	1,307.286	17.79	0.5091	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,648.45110	1,690.986	17.79	0.4909	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,370.78620	1,303.954	17.80	0.5081	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,654.98620	1,697.654	17.80	0.4919	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,412.77380	1,344.842	18.04	0.5034	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,782.57380	1,829.442	18.04	0.4966	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,547.05890	1,473.024	18.06	0.5221	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,750.95890	1,799.724	18.06	0.4779	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,543.54550	1,469.630	18.07	0.5212	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,757.44550	1,806.330	18.07	0.4788	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,540.03290	1,466.247	18.08	0.5203	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,763.93290	1,812.947	18.08	0.4797	0.00	0	0
<b>Total \$ / R Option</b>												<b>15,566,413.18</b>	<b>40,200</b>	<b>2,849,168</b>
<b>Total \$ / R</b>												<b>607,338,166.28</b>	<b>83,134</b>	<b>3,735,136</b>
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.81260		13.92670			0.0000	1,105,008.00	80	422

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/12/2018	Foreign Exchange Future			13.96890		14.08760			0.0000	0.00	0	10
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			14.29500		14.42550			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>1,105,008.00</b>	<b>80</b>	<b>432</b>
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			45,053.23090	38,751.111	17.51	0.4519	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			53,383.23090	58,491.111	17.51	0.5481	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			44,667.12830	38,403.389	17.54	0.4488	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			53,997.12830	59,143.389	17.54	0.5512	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			45,442.79710	39,101.922	17.49	0.4551	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			52,772.79710	57,841.922	17.49	0.5449	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put			185,389.89670	193,756.318	20.00	0.7751	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call			27,149.89670	23,646.318	20.00	0.2249	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			35,508.31170	31,330.360	19.25	0.2867	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			146,748.31170	154,440.360	19.25	0.7133	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			35,307.91720	31,150.349	19.27	0.2853	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			147,547.91720	155,260.349	19.27	0.7147	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			35,710.01040	31,511.587	19.23	0.2882	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			145,950.01040	153,621.587	19.23	0.7118	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			100,291.90470	91,993.782	16.90	0.5210	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			94,741.90470	99,493.782	16.90	0.4790	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			99,898.27970	91,614.384	16.91	0.5193	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			95,348.27970	100,114.384	16.91	0.4807	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			100,687.23000	92,374.293	16.88	0.5226	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			94,137.23000	98,874.293	16.88	0.4774	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>1,105,008.00</b>	<b>80</b>	<b>432</b>
£ / R	On 17/09/2018	Foreign Exchange Future			18.27130		18.41770			0.0000	3,873,515.60	212	225,032
£ / R	On 14/12/2018	Foreign Exchange Future			18.55540		18.71000			0.0000	0.00	0	7,498
£ / R	On 18/03/2019	Foreign Exchange Future			18.87310		19.03740			0.0000	0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future			19.17110		19.34490			0.0000	0.00	0	6,543
<b>Total £ / R Future</b>											<b>3,873,515.60</b>	<b>212</b>	<b>244,005</b>
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Call			686.23900	584.244	15.95	0.5216	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Put			518.53900	562.944	15.95	0.4784	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Call			681.31320	579.888	15.96	0.5188	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Put			523.61320	568.588	15.96	0.4812	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Call			691.19570	588.840	15.94	0.5244	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Put			513.49570	557.540	15.94	0.4756	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Call			1,150.38220	1,032.632	15.63	0.6074	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Put			560.38220	597.232	15.63	0.3926	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Call			1,144.88000	1,027.370	15.64	0.6054	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Put			564.88000	601.970	15.64	0.3946	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Call			1,155.90970	1,037.910	15.63	0.6094	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	18.11	Put			555.90970	592.510	15.63	0.3906	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,465.49360	1,341.447	16.13	0.6146	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			728.09360	768.347	16.13	0.3854	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,460.11210	1,336.273	16.14	0.6131	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			732.71210	773.173	16.14	0.3869	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,470.89140	1,346.639	16.12	0.6161	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			723.49140	763.539	16.12	0.3839	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,652.76440	1,525.456	16.55	0.6012	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			937.86440	984.356	16.55	0.3988	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,647.66680	1,520.550	16.56	0.5999	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			942.76680	989.449	16.56	0.4001	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,657.87560	1,530.368	16.54	0.6025	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			932.97560	979.268	16.54	0.3975	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>												<b>3,873,515.60</b>	<b>212</b>	<b>244,005</b>
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12618		0.12757			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12848		0.12991			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13353		0.13514			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>115</b>
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			345.05660	299.168	18.45	0.3892	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			588.05660	680.768	18.45	0.6108	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			128.91700	111.933	20.85	0.1691	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,371.91700	1,493.533	20.85	0.8309	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			861.03440	756.878	15.18	0.7605	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			104.03440	138.478	15.18	0.2395	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,162.48390	1,060.601	15.46	0.7543	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			171.38390	213.001	15.46	0.2457	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			635.43280	578.801	18.18	0.4881	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			644.33280	731.201	18.18	0.5119	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,013.35260	1,871.328	13.59	0.9543	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			22.25260	23.728	13.59	0.0457	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,176.65830	1,104.214	17.62	0.5951	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			662.65830	751.514	17.62	0.4049	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			782.95270	734.958	19.00	0.4376	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,268.95270	1,382.258	19.00	0.5624	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,740.79760	1,624.480	15.29	0.7824	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			226.79760	271.780	15.29	0.2176	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>115</b>
€ / R	On	16/07/2018	Foreign Exchange Future			15.89140		16.00780			0.0000	0.00	0	34
€ / R	On	17/07/2018	Foreign Exchange Future			15.89500		16.01100			0.0000	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
€ / R	On	31/07/2018	Foreign Exchange Future			15.94280		16.05770			0.0000	0.00	0	33
€ / R	On	17/09/2018	Foreign Exchange Future			16.09930		16.21680			0.0000	7,872,557.70	489	134,914
€ / R	On	14/12/2018	Foreign Exchange Future			16.39610		16.52070			0.0000	8,198,050.00	500	19,006
€ / R	On	18/03/2019	Foreign Exchange Future			16.73290		16.86730			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			17.05260		17.19630			0.0000	0.00	0	5,256
<b>Total € / R Future</b>												<b>16,070,607.70</b>	<b>989</b>	<b>164,051</b>
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			11.98760	12.579	17.12	0.0419	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			1,319.78760	1,203.979	17.12	0.9581	0.00	0	0
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Put			138.94510	167.757	16.41	0.3449	0.00	0	10,000
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Call			519.94510	432.757	16.41	0.6551	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			65.65360	76.933	15.25	0.1720	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			913.35360	809.733	15.25	0.8280	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			711.34290	633.007	15.84	0.5943	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			258.34940	221.443	18.30	0.2627	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			23.25120	23.780	15.06	0.0467	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			632.68150	559.618	16.08	0.5468	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			415.88150	460.318	16.08	0.4532	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			888.27830	959.688	17.60	0.6625	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			345.07830	298.988	17.60	0.3375	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,145.78020	1,225.887	18.26	0.7336	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			344.54290	383.707	15.84	0.4057	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,377.39630	3,488.019	21.90	0.9596	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			34.19630	27.319	21.90	0.0404	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			260.45470	223.307	18.28	0.2645	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,153.65470	1,234.007	18.28	0.7355	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			5.29270	3.819	23.53	0.0065	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,726.69770	2,609.140	17.52	0.9812	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			9.89770	9.840	17.52	0.0188	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,990.05120	1,873.080	15.06	0.9533	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,161.54940	1,242.143	18.30	0.7373	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			262.58020	225.187	18.26	0.2664	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,418.49270	5,534.519	23.53	0.9935	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			354.96080	318.078	18.31	0.2662	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,734.26080	1,821.978	18.31	0.7338	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			358.71420	321.495	18.28	0.2687	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,718.01420	1,805.395	18.28	0.7313	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			356.83000	319.782	18.30	0.2674	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,726.13000	1,813.682	18.30	0.7326	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,273.90830	1,184.133	15.04	0.6361	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			536.60830	581.233	15.04	0.3639	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,268.50510	1,178.972	15.05	0.6342	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			541.20510	586.072	15.05	0.3658	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,263.11750	1,173.833	15.07	0.6323	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			545.81750	590.933	15.07	0.3677	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,218.00210	1,135.353	15.54	0.5584	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	16.87	Put			891.70210	952.753	15.54	0.4416	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,213.61030	1,131.177	15.55	0.5569	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			897.31030	958.577	15.55	0.4431	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,222.41720	1,139.551	15.52	0.5599	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			886.11720	946.951	15.52	0.4401	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>329,804</b>
<b>Total € / R</b>												<b>16,070,607.70</b>	<b>989</b>	<b>493,855</b>
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.18760		10.26370			0.0000	407,504.00	40	8,621
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.30870		10.39000			0.0000	0.00	0	11,412
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.44480		10.53080			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.57730		10.66640			0.0000	0.00	0	4,929
<b>Total AU\$ / R Future</b>												<b>407,504.00</b>	<b>40</b>	<b>24,962</b>
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			935.30860	998.569	16.06	0.8590	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			71.26780	58.058	16.01	0.1452	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			917.56780	980.458	16.01	0.8548	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			70.12870	57.106	16.03	0.1431	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			926.42870	989.506	16.03	0.8569	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			69.00860	56.169	16.06	0.1410	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			117.42730	101.454	15.75	0.1751	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,217.42730	1,282.754	15.75	0.8249	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			120.03780	103.757	15.71	0.1786	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,200.03780	1,265.057	15.71	0.8214	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			118.72400	102.600	15.73	0.1768	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,208.72400	1,273.899	15.73	0.8232	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			587.21450	531.192	13.64	0.5510	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			416.41450	446.392	13.64	0.4490	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			582.37150	526.634	13.66	0.5477	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			421.57150	451.834	13.66	0.4523	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			592.08750	535.788	13.63	0.5542	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			411.28750	440.988	13.63	0.4458	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			487.11740	440.293	14.76	0.4228	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			820.71740	862.993	14.76	0.5772	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			483.81640	437.233	14.77	0.4206	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			827.41640	869.934	14.77	0.5794	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			480.54210	434.192	14.78	0.4183	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			834.14210	876.892	14.78	0.5817	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>407,504.00</b>	<b>40</b>	<b>24,962</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.53760		10.64690			0.0000	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>500</b>
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,221.07360	1,118.640	13.48	0.8797	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			54.17360	61.040	13.48	0.1203	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,212.08870	1,109.784	13.46	0.8777	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			55.18870	62.184	13.46	0.1223	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,230.07480	1,127.515	13.50	0.8816	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			53.17480	59.915	13.50	0.1184	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>500</b>
CHF / R	On	17/09/2018	Foreign Exchange Future			13.98130		14.10290			0.0000	0.00	0	1,215
CHF / R	On	14/12/2018	Foreign Exchange Future			14.25430		14.38270			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.85700		15.00260			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			190.65140	149.015	17.90	0.2194	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,117.75140	1,197.715	17.90	0.7806	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			188.95540	147.630	17.93	0.2176	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,126.05540	1,206.330	17.93	0.7824	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			187.27830	146.259	17.95	0.2158	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,134.37830	1,214.959	17.95	0.7842	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,353.19360	1,230.022	14.68	0.7868	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			180.49360	185.722	14.68	0.2132	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,345.44220	1,222.377	14.68	0.7847	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			182.74220	188.077	14.68	0.2153	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,360.96560	1,237.690	14.68	0.7889	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			178.26560	183.390	14.68	0.2111	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,073.21790	971.647	15.42	0.5545	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			790.61790	834.647	15.42	0.4455	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,068.72320	967.389	15.43	0.5528	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			796.12320	840.389	15.43	0.4472	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,064.24690	963.144	15.45	0.5510	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			801.64690	846.144	15.45	0.4490	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CNH / R	On	17/09/2018	Foreign Exchange Future			2.12330		2.13550			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.14010		2.15290			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.17580		2.18990			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			631.91160	560.986	15.27	0.4736	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
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			676.91160	727.986	15.27	0.5264	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			589.84740	523.203	15.40	0.4497	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			734.84740	790.204	15.40	0.5503	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			676.39800	601.179	15.14	0.4981	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			621.39800	668.179	15.14	0.5019	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			117.49830	123.998	14.67	0.1120	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,556.79790	2,435.965	14.57	0.8793	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			127.79790	134.965	14.57	0.1207	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,467.88440	2,347.772	14.48	0.8701	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			138.88440	146.772	14.48	0.1299	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,646.49830	2,524.998	14.67	0.8880	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,557.07350	2,425.141	14.63	0.7650	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			458.07350	467.141	14.63	0.2350	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,482.83160	2,351.780	14.60	0.7546	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			483.83160	493.779	14.60	0.2454	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,632.34200	2,499.575	14.66	0.7752	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			433.34200	441.575	14.66	0.2248	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	17/09/2018	Foreign Exchange Future			2.16560		2.18100			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.20730		2.22330			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.29520		2.31320			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			212.73760	174.445	17.31	0.1805	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			1,902.73760	2,018.445	17.31	0.8195	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			197.86330	163.726	17.48	0.1703	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			1,987.86330	2,107.726	17.48	0.8297	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			183.99870	153.766	17.65	0.1608	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,073.99870	2,197.766	17.65	0.8392	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,628.24210	1,496.489	14.30	0.7089	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			395.24210	423.489	14.30	0.2911	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,768.37040	1,632.100	14.25	0.7416	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			335.37040	359.100	14.25	0.2584	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,697.45930	1,563.396	14.27	0.7254	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			364.45930	390.396	14.27	0.2746	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			733.64350	762.820	15.58	0.3084	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,302.52050	2,153.699	15.60	0.6807	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			770.52050	801.699	15.60	0.3193	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,429.89400	2,277.127	15.55	0.7023	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			697.89400	725.127	15.55	0.2977	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,365.64350	2,214.820	15.58	0.6916	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
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.76200		1.77640			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.78430		1.79940			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.82990		1.84680			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,178.32920	1,268.579	18.71	0.7053	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			393.56540	333.778	18.35	0.3326	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,029.56540	1,113.778	18.35	0.6674	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			367.04240	310.279	18.53	0.3132	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,103.04240	1,190.279	18.53	0.6868	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			342.32920	288.579	18.71	0.2947	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,389.09700	2,245.458	15.42	0.8935	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			95.09700	102.458	15.42	0.1065	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,301.15740	2,158.662	15.41	0.8823	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			107.15740	115.662	15.41	0.1177	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,478.13910	2,333.465	15.43	0.9039	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			84.13910	90.465	15.43	0.0961	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,644.79270	1,518.698	16.00	0.6273	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			776.79270	819.698	16.00	0.3727	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,593.65810	1,469.745	16.10	0.6134	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			825.65810	870.745	16.10	0.3866	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,697.47450	1,569.221	15.90	0.6413	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			729.47450	770.221	15.90	0.3587	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	17/09/2018	Foreign Exchange Future			0.13440		0.13600			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13350		0.13520			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13310		0.13360			0.0000	0.00	0	1,093
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,655</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,655</b>
NOK/R	On	17/09/2018	Foreign Exchange Future			1.69840		1.70420			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.72390		1.73010			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.77760		1.78470			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.48610		9.60520			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.59740		9.72060			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.83940		9.97260			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			178.47490	136.426	16.00	0.2992	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			493.27490	570.326	16.00	0.7008	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			175.74010	134.225	16.03	0.2952	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			500.54010	578.124	16.03	0.7048	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			173.04590	132.057	16.06	0.2912	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			507.84590	585.957	16.06	0.7088	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			890.23760	785.467	13.87	0.7865	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			99.63760	118.067	13.87	0.2135	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			882.38250	777.944	13.88	0.7831	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			101.78250	120.544	13.88	0.2169	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			898.12420	793.029	13.87	0.7899	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			97.52420	115.629	13.87	0.2101	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			641.33930	563.220	15.43	0.5093	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			588.73930	643.820	15.43	0.4907	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			636.99710	559.306	15.45	0.5067	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			594.39710	649.906	15.45	0.4933	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			645.70420	567.160	15.42	0.5118	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			583.10420	637.760	15.42	0.4882	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	17/09/2018	Foreign Exchange Future			1.32760		1.32780			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.33640		1.33490			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35370		1.35230			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
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			422.00000	424.000		1.0000	0.00	0	0
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			522.00000	524.000		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			322.00000	324.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			749.00000	764.000		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			649.00000	664.000		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			849.00000	864.000		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			323.00000	337.000		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	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			223.00000	237.000		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			423.00000	437.000		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
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.32280		1.32250			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.16560		1.16440			0.0000	810,092.00	695	3,781
<b>Total QUANTO € / \$ Future</b>												<b>810,092.00</b>	<b>695</b>	<b>3,781</b>
<b>Total QUANTO € / \$</b>												<b>810,092.00</b>	<b>695</b>	<b>3,781</b>
R / ¥	On	17/09/2018	Foreign Exchange Future			7.92490	0.12403	7.83880			0.0000	0.00	0	283
<b>Total R / ¥EN Future</b>												<b>0.00</b>	<b>0</b>	<b>283</b>
R / ¥	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.12403	219.42650	316.137	13.94	0.1210	0.00	0	0
R / ¥	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.12403	7,931.42650	7,167.137	13.94	0.8790	0.00	0	0
R / ¥	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.12403	208.88440	301.824	13.89	0.1168	0.00	0	0
R / ¥	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.12403	8,020.88440	7,252.824	13.89	0.8832	0.00	0	0
R / ¥	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.12403	230.35500	330.931	13.99	0.1253	0.00	0	0
R / ¥	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.12403	7,842.35500	7,081.931	13.99	0.8747	0.00	0	0
R / ¥	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.12403	1,169.59170	1,498.727	16.02	0.3648	0.00	0	0
R / ¥	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.12403	4,481.59170	3,949.727	16.02	0.6352	0.00	0	0
<b>Total R / ¥EN Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total R / ¥EN</b>												<b>0.00</b>	<b>0</b>	<b>283</b>
SGD / R	On	17/09/2018	Foreign Exchange Future			10.18890		10.26850			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.32470		10.40870			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.60910		10.70240			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			444.03050	386.812	14.20	0.6186	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			175.53050	197.912	14.20	0.3814	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			438.08200	381.277	14.22	0.6131	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			179.58200	202.377	14.22	0.3869	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			450.03730	392.405	14.18	0.6242	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			171.53730	193.505	14.18	0.3758	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	14/12/2018	Foreign Exchange Option	9.37	Call			1,104.73420	1,026.699	13.48	0.8601	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			66.03420	71.999	13.48	0.1399	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,096.27630	1,018.388	13.48	0.8575	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			67.57630	73.688	13.48	0.1425	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,113.21890	1,035.038	13.47	0.8627	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			64.51890	70.338	13.47	0.1373	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			306.26350	319.888	13.99	0.3127	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,011.48770	931.524	13.98	0.6925	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			299.08770	312.424	13.98	0.3075	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,005.06030	925.242	13.99	0.6899	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			302.66030	316.142	13.99	0.3101	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			998.66350	918.988	13.99	0.6873	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	17/09/2018	Foreign Exchange Future			2.80780		2.83210			0.0000	0.00	0	12,775
TRY / R	On	14/12/2018	Foreign Exchange Future			2.73530		2.75880			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.58980		2.61520			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>12,775</b>
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			12.16020	8.659	23.11	0.0647	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			540.06020	560.859	23.11	0.9353	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			11.55030	8.581	23.36	0.0636	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			549.45030	570.781	23.36	0.9364	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			12.79960	8.743	22.86	0.0658	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			530.69960	550.943	22.86	0.9342	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			86.97980	74.655	21.02	0.3123	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			298.17980	309.355	21.02	0.6877	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			84.36990	72.296	21.05	0.3046	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			305.56990	316.996	21.05	0.6954	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			89.66150	77.083	20.98	0.3202	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			290.86150	301.783	20.98	0.6798	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			24.23730	20.671	21.43	0.0884	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			939.03730	960.871	21.43	0.9116	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			23.57890	20.089	21.43	0.0863	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			948.37890	970.289	21.43	0.9137	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			24.91260	21.268	21.43	0.0905	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			929.71260	951.468	21.43	0.9095	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>12,775</b>
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.31940		1.33950			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.28040		1.30040			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.19390		1.21310			0.0000	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
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									614 038 480.40	44,950	1,339,742
Total Options									15 566 413.18	40,200	3,178,972
Grand Total:									629,604,893.58	85,150	4,518,714