



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/07/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/07/2018 Foreign Exchange Future			13.37880		13.43010			0.0000	1,899,789.60	142	0
\$ / R On 16/07/2018 Foreign Exchange Future			13.32580		13.43370			0.0000	0.00	0	34
\$ / R On 20/07/2018 Foreign Exchange Future			13.32750		13.44070			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.33440		13.44770			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.33610		13.44940			0.0000	0.00	0	20,570
\$ / R On 27/07/2018 Foreign Exchange Future			13.33960		13.45290			0.0000	3,788,446.40	284	1,204
\$ / R On 31/07/2018 Foreign Exchange Future			13.34640		13.45990			0.0000	0.00	0	3,367
\$ / R On 02/08/2018 Foreign Exchange Future			13.34980		13.46340			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.35840		13.47210			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.36870		13.48260			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.37210		13.48610			0.0000	6,686,050.00	500	5,570
\$ / R On 20/08/2018 Foreign Exchange Future			13.38070		13.49490			0.0000	0.00	0	600
\$ / R On 31/08/2018 Foreign Exchange Future			13.39950		13.51410			0.0000	0.00	0	3,404
\$ / R On 03/09/2018 Foreign Exchange Future			13.40460		13.51940			0.0000	0.00	0	197
\$ / R On 13/09/2018 Foreign Exchange Future			13.42170		13.53690			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.42850		13.54390			0.0000	825,141,039.50	61,447	512,504
\$ / R On 25/09/2018 Foreign Exchange Future			13.44230		13.55790			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.44750		13.56320			0.0000	0.00	0	4,137
\$ / R On 02/10/2018 Foreign Exchange Future			13.45440		13.57020			0.0000	0.00	0	55
\$ / R On 25/10/2018 Foreign Exchange Future			13.49400		13.61050			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			13.50080		13.61750			0.0000	0.00	0	225

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Future			13.50430		13.62100			0.0000	0.00	0	3,608
\$ / R	On	01/11/2018	Foreign Exchange Future			13.50600		13.62270			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.51290		13.62970			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.52660		13.64370			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.53170		13.64900			0.0000	0.00	0	700
\$ / R	On	30/11/2018	Foreign Exchange Future			13.55580		13.67350			0.0000	0.00	0	3,363
\$ / R	On	11/12/2018	Foreign Exchange Future			13.57460		13.69270			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.57980		13.69800			0.0000	135,798.00	10	71,899
\$ / R	On	21/12/2018	Foreign Exchange Future			13.59180		13.71020			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.60900		13.72770			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.61240		13.73120			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			13.66030		13.78000			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.66200		13.78170			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.68420		13.80430			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.70980		13.83030			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.74050		13.86160			0.0000	0.00	0	5,932
\$ / R	On	27/03/2019	Foreign Exchange Future			13.75590		13.87720			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.75930		13.88070			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.76610		13.88760			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.81410		13.93640			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.86740		13.99070			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.87250		13.99590			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.89140		14.01510			0.0000	4,861,990.00	350	15,410
\$ / R	On	28/06/2019	Foreign Exchange Future			13.91550		14.03960			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			13.92070		14.04490			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.92410		14.04840			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			13.97470		14.09960			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			13.97650		14.10150			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.03110		14.15640			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.03670		14.16210			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.06300		14.18860			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.08930		14.21510			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.09310		14.21890			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.14760		14.27380			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.20220		14.32870			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.20780		14.33430			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.22850		14.35520			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.26230		14.38920			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.26610		14.39300			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.32060		14.44790			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.37890		14.50660			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.43720		14.56520			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.48790		14.61630			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.55190		14.68070			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.57070		14.69960			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.66230		14.79220			0.0000	0.00	0	84,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Future			14.77300		14.90090			0.0000	0.00	0	0
Total \$ / R Future												842,513,113.50	62,733	809,071
\$ / R	On	12/07/2018	Foreign Exchange Option	13.79	Put			360.73690	411.200	18.22	1.0000	0.00	0	0
\$ / R	On	12/07/2018	Foreign Exchange Option	13.79	Call			0.83690	0.000	18.22	0.0000	0.00	0	0
\$ / R	On	16/07/2018	Foreign Exchange Option	13.71	Put			297.32530	394.294	19.41	0.9175	0.00	0	0
\$ / R	On	16/07/2018	Foreign Exchange Option	13.71	Call			21.02530	10.094	19.41	0.0825	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			387.24500	489.810	18.32	0.8981	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			27.94500	17.310	18.32	0.1019	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,272.41140	2,385.676	27.12	0.9996	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			0.11140	0.076	27.12	0.0004	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			4.44850	2.945	20.64	0.0166	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,006.74850	1,118.545	20.64	0.9834	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,492.36760	2,605.644	28.17	0.9997	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			0.06760	0.044	28.17	0.0003	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			753.26000	862.167	18.94	0.9635	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			10.96000	6.567	18.94	0.0365	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Call			133.61130	92.312	15.96	0.3480	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Put			184.21130	256.212	15.96	0.6520	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			850.04810	959.784	19.46	0.9688	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			9.44810	5.884	19.46	0.0312	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			0.79500	0.934	19.69	0.0054	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,393.69500	1,280.534	19.69	0.9946	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Call			287.13610	213.704	15.35	0.5918	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Put			84.23610	124.104	15.35	0.4082	0.00	0	20,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			210.69300	281.063	15.94	0.6166	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			170.59300	127.463	15.94	0.3834	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,860.38300	2,973.891	28.75	0.9988	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			0.28300	0.291	28.75	0.0012	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,360.59440	2,474.058	25.68	0.9980	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			0.49440	0.458	25.68	0.0020	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			491.70230	398.738	14.44	0.7924	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			31.80230	52.338	14.44	0.2076	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			420.06850	511.169	17.10	0.7987	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			79.96850	57.569	17.10	0.2013	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			8.93680	11.615	14.27	0.0585	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			812.33680	701.415	14.27	0.9415	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			97.91530	75.039	17.23	0.2182	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			485.81530	576.639	17.23	0.7818	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,708.41990	2,822.272	25.33	0.9975	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			0.51990	0.672	25.33	0.0025	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			5.87450	7.032	16.38	0.0305	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,157.97450	1,045.432	16.38	0.9695	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,163.54720	1,271.504	19.32	0.9377	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			26.14720	20.204	19.32	0.0623	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Put			288.78130	361.652	16.06	0.5968	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	15/08/2018	Foreign Exchange Option	13.55	Call			224.88130	183.752	16.06	0.4032	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			243.42770	309.953	15.79	0.5506	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			259.52770	212.053	15.79	0.4494	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Call			279.16100	227.589	15.66	0.4735	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Put			223.06100	285.489	15.66	0.5265	0.00	0	106
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			305.77240	379.199	15.97	0.5905	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			240.67240	199.899	15.97	0.4095	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,539.75050	2,653.711	20.49	0.9904	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			3.85050	3.211	20.49	0.0096	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			612.43140	532.237	14.87	0.7182	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			98.33140	132.737	14.87	0.2818	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			385.84860	464.609	16.23	0.6096	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			249.94860	214.109	16.23	0.3904	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			486.52850	572.354	16.67	0.6724	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			200.62850	171.854	16.67	0.3276	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,058.39000	3,172.995	22.91	0.9931	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			2.49000	2.495	22.91	0.0069	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			22.83590	30.564	14.33	0.0884	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			1,072.23590	965.164	14.33	0.9116	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			225.72020	280.714	15.27	0.4304	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			462.62020	402.414	15.27	0.5696	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			6.05180	7.945	15.00	0.0240	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,551.42340	1,438.702	14.32	0.9689	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			7.52340	10.202	14.32	0.0311	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			232.29370	287.683	15.24	0.4286	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			476.19370	416.183	15.24	0.5714	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,948.18940	1,833.826	16.14	0.9843	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			4.28940	5.326	16.14	0.0157	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,259.13120	1,153.264	14.03	0.9319	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			15.23120	24.764	14.03	0.0681	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			2,047.65860	1,933.063	16.60	0.9867	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			3.75860	4.563	16.60	0.0133	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			70.35190	94.968	14.43	0.1992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			844.25190	753.468	14.43	0.8008	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			327.44870	396.188	15.62	0.5183	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			371.34870	324.688	15.62	0.4817	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,848.81010	1,734.736	15.68	0.9814	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			4.91010	6.236	15.68	0.0186	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			12.51260	20.897	13.99	0.0591	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,306.41260	1,199.397	13.99	0.9409	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,650.40070	1,537.129	14.77	0.9739	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			6.50070	8.629	14.77	0.0261	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			2,067.56190	1,952.925	16.69	0.9871	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			3.66190	4.425	16.69	0.0129	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			918.52100	824.313	14.35	0.8324	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			54.62100	75.813	14.35	0.1676	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	13.20	Put			191.85960	241.030	15.09	0.3829	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			535.75960	469.530	15.09	0.6171	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			76.26290	102.063	14.45	0.2104	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			820.16290	730.563	14.45	0.7896	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			125.14250	162.108	14.77	0.2932	2,319,445.56	14,308	73,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			669.04250	590.608	14.77	0.7068	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			757.67950	672.381	14.58	0.7577	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			93.77950	123.881	14.58	0.2423	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,093.07820	992.113	14.18	0.8918	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			29.17820	43.613	14.18	0.1082	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,373.90000	5,258.500	22.53	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	22.53	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			1,004.29050	906.545	14.27	0.8640	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			40.39050	58.045	14.27	0.1360	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,184.45430	1,080.619	14.10	0.9156	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			20.55430	32.119	14.10	0.0844	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,165.99240	1,062.702	14.11	0.9112	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			22.09240	34.202	14.11	0.0888	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			523.46450	458.480	15.12	0.6080	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			199.56450	249.980	15.12	0.3920	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			383.52220	458.883	15.88	0.5606	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			327.42220	287.383	15.88	0.4394	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			1,237.55610	1,343.500	18.63	0.8629	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			81.45610	72.000	18.63	0.1371	1,030,170.28	14,308	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			198.66110	175.012	16.94	0.2954	2,504,077.42	14,308	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			654.76110	746.512	16.94	0.7046	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			1,511.35510	1,619.618	19.19	0.9040	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			55.25510	48.118	19.19	0.0960	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			66.60560	58.459	18.97	0.1139	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,382.70560	1,489.959	18.97	0.8861	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			65.77790	57.653	18.98	0.1126	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,391.87790	1,499.153	18.98	0.8874	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			67.44330	59.277	18.95	0.1153	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,373.54330	1,480.777	18.95	0.8847	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,608.09770	2,721.550	21.02	0.9771	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			11.99770	10.050	21.02	0.0229	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			780.79570	693.861	14.53	0.7699	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			86.89570	115.361	14.53	0.2301	0.00	0	3,750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,545.91470	2,430.681	18.88	0.9939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			2.01470	2.181	18.88	0.0061	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			697.89310	617.118	14.70	0.7241	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			113.99310	148.618	14.70	0.2759	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,641.72570	1,751.098	19.42	0.9193	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			45.62570	39.598	19.42	0.0807	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,075.09940	974.752	14.20	0.8865	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			31.19940	46.252	14.20	0.1135	0.00	0	34,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			978.22390	881.507	14.29	0.8549	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			44.32390	63.007	14.29	0.1451	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,441.06420	2,554.128	20.75	0.9716	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			14.96420	12.628	20.75	0.0284	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,509.75750	2,622.991	20.86	0.9740	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			13.65750	11.491	20.86	0.0260	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			943.90930	848.610	14.32	0.8423	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			50.00930	70.110	14.32	0.1577	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			413.98520	491.755	16.01	0.5809	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			307.88520	270.255	16.01	0.4191	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			278.82430	244.836	16.23	0.3880	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			464.92430	546.336	16.23	0.6120	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,480.07330	3,595.230	22.82	0.9912	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			3.97330	3.730	22.82	0.0088	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			442.74860	386.443	15.34	0.5441	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			258.84860	317.943	15.34	0.4559	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,549.06600	2,662.390	20.93	0.9753	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			12.96600	10.890	20.93	0.0247	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,799.15960	1,685.255	15.46	0.9798	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			5.25960	6.755	15.46	0.0202	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			505.38050	442.261	15.17	0.5942	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			211.48050	263.761	15.17	0.4058	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,755.99090	2,869.898	21.33	0.9807	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			9.89090	8.398	21.33	0.0193	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,699.95180	1,586.445	15.00	0.9760	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			2,550.61190	2,663.980	21.08	0.9667	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			18.51190	16.280	21.08	0.0333	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			706.57510	628.768	14.84	0.7011	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			143.37510	181.268	14.84	0.2989	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			516.41210	598.415	16.37	0.6121	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			299.61210	265.915	16.37	0.3879	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			529.68640	612.491	16.42	0.6190	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			292.88640	259.991	16.42	0.3810	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,244.98050	3,359.739	21.81	0.9845	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			8.18050	7.239	21.81	0.0155	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,704.54230	2,817.865	21.35	0.9692	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			17.74230	15.365	21.35	0.0308	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			87.72880	113.320	14.47	0.2099	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			897.92880	807.721	14.47	0.7901	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,073.25760	1,171.994	17.79	0.7576	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			193.75760	175.994	17.79	0.2424	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,562.27770	1,667.945	18.85	0.8436	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			119.77770	108.745	18.85	0.1564	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			655.93510	739.830	16.52	0.6161	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			346.93510	314.130	16.52	0.3839	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,419.27180	3,532.098	21.31	0.9720	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	31/10/2018	Foreign Exchange Option	17.02	Call			20.27180	16.398	21.31	0.0280	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,883.72720	2,996.070	20.99	0.9513	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			34.72720	30.370	20.99	0.0487	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			806.28520	729.450	14.80	0.6940	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			185.28520	225.150	14.80	0.3060	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			570.12850	649.493	16.24	0.5782	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			391.12850	353.793	16.24	0.4218	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			132.19500	162.766	14.54	0.2429	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			944.89500	858.766	14.54	0.7571	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,208.51490	3,322.335	21.39	0.9600	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			28.21490	25.235	21.39	0.0400	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			25.24110	28.839	14.74	0.0581	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,754.94110	1,641.739	14.74	0.9419	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			383.19710	347.521	16.32	0.4092	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			613.49710	694.621	16.32	0.5908	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,388.56710	1,491.170	18.34	0.7957	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			172.26710	157.770	18.34	0.2043	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			20.71700	23.948	15.30	0.0460	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,999.71700	1,885.649	15.30	0.9540	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,824.67170	2,707.677	17.16	0.9878	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			5.67170	5.977	17.16	0.0122	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			284.92410	336.733	15.14	0.3800	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			713.92410	648.433	15.14	0.6200	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,078.29780	3,192.219	21.21	0.9353	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			51.79780	48.019	21.21	0.0647	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			889.69310	814.341	14.79	0.6919	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			216.19310	258.541	14.79	0.3081	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			784.27060	870.134	16.65	0.6236	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			377.77060	345.934	16.65	0.3764	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			599.32110	676.491	16.10	0.5511	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			472.82110	432.291	16.10	0.4489	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,672.98350	3,787.739	22.35	0.9545	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			36.48350	33.539	22.35	0.0455	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			519.58740	590.417	15.76	0.5015	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			562.28740	515.017	15.76	0.4985	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,117.73720	2,226.043	19.34	0.8639	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			120.43720	110.643	19.34	0.1361	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,355.28050	2,465.229	19.71	0.8826	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			103.28050	95.029	19.71	0.1174	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,084.10120	1,969.685	14.97	0.9483	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			26.10120	29.885	14.97	0.0517	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,589.39520	3,703.848	22.00	0.9444	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,587.69370	1,689.746	18.43	0.7933	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			198.69940	182.298	18.40	0.2094	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,570.69940	1,672.498	18.40	0.7906	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			259.32830	239.100	17.75	0.2652	0.00	0	20,000

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	12.25	Call			1,513.65160	1,408.665	14.16	0.8776	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			65.65160	78.865	14.16	0.1224	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			197.19180	180.917	18.42	0.2081	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,579.19180	1,681.117	18.42	0.7919	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			195.69370	179.547	18.43	0.2067	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			99.63990	91.696	19.79	0.1136	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,559.04980	1,452.935	14.22	0.8854	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			61.04980	73.135	14.22	0.1146	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			1,010.32990	1,102.719	17.14	0.6761	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			328.32990	302.520	17.14	0.3239	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,261.32830	1,359.300	17.75	0.7348	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			207.54760	190.821	18.31	0.2178	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,927.79090	2,034.110	19.01	0.8402	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			145.79090	133.910	19.01	0.1598	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			544.94170	500.084	15.87	0.4838	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			556.94170	630.284	15.87	0.5162	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,401.63990	2,511.896	19.79	0.8864	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			340.93000	313.981	17.05	0.3341	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,156.80190	1,068.275	14.46	0.7807	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			138.80190	168.475	14.46	0.2193	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			549.06040	503.859	15.85	0.4866	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			551.06040	624.059	15.85	0.5134	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,519.54760	1,621.021	18.31	0.7822	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			417.93150	479.807	15.44	0.4421	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			2,125.87260	2,234.067	19.34	0.8617	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			123.87260	113.867	19.34	0.1383	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,945.63220	2,052.139	19.04	0.8423	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			143.63220	131.939	19.04	0.1577	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			972.93000	1,064.181	17.05	0.6659	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			52.70700	62.776	14.36	0.1003	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,638.95390	1,741.754	18.52	0.8013	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			186.95390	171.554	18.52	0.1987	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			513.03070	470.876	16.02	0.4622	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			605.03070	681.076	16.02	0.5378	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			665.93150	609.607	15.44	0.5579	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			46.79080	55.432	14.46	0.0899	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			790.81110	724.994	15.10	0.6263	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			312.81110	365.194	15.10	0.3737	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			598.91980	674.635	16.01	0.5351	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			516.91980	474.435	16.01	0.4649	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,650.70700	1,542.576	14.36	0.8997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			250.07230	230.584	17.84	0.2570	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,181.00050	1,277.400	17.56	0.7176	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			279.00050	257.200	17.56	0.2824	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			2,098.63440	2,206.595	19.29	0.8590	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			126.63440	116.395	19.29	0.1410	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call		1,724.79080	1,615.232	14.46	0.9101	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call		313.96350	289.360	17.26	0.3121	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put		828.57990	914.811	16.67	0.6222	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call		396.57990	364.611	16.67	0.3778	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put		1,196.93930	1,293.661	17.60	0.7212	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call		274.93930	253.461	17.60	0.2788	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put		1,302.07230	1,400.784	17.84	0.7430	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put		155.85890	187.853	14.51	0.2376	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call		1,837.03900	1,725.626	14.63	0.9241	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put		39.03900	45.826	14.63	0.0759	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put		1,188.96170	1,285.523	17.58	0.7194	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call		276.96170	255.323	17.58	0.2806	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put		1,055.96350	1,149.560	17.26	0.6879	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put		30.99980	35.901	14.83	0.0610	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put		443.02030	506.901	15.51	0.4567	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call		641.02030	586.701	15.51	0.5433	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call		1,743.40840	1,633.518	14.49	0.9126	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put		45.40840	53.718	14.49	0.0874	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call		1,103.85890	1,017.653	14.51	0.7624	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put		127.44710	155.505	14.43	0.2066	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put		739.63370	822.223	16.42	0.5914	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call		437.63370	402.023	16.42	0.4086	0.00	0	16,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call		862.81570	791.951	14.92	0.6623	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put		264.81570	312.151	14.92	0.3377	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call		1,978.99980	1,865.701	14.83	0.9390	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call		209.02220	192.282	18.30	0.2193	0.00	0	16,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call		1,398.40630	1,300.758	14.25	0.8514	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put		80.40630	100.958	14.25	0.1486	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put		1,376.32670	1,476.298	18.01	0.7572	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call		234.32670	216.098	18.01	0.2428	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call		1,195.44710	1,105.305	14.43	0.7934	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		509.16970	467.347	16.04	0.4595	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		228.43880	271.572	14.77	0.3080	0.00	0	175,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		926.43880	851.372	14.77	0.6920	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put		325.54960	379.189	15.14	0.3827	0.00	0	22,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call		773.54960	708.989	15.14	0.6173	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put		1,511.02220	1,612.482	18.30	0.7807	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		226.06320	208.493	18.11	0.2353	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		101.03500	125.061	14.33	0.1752	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		1,299.03500	1,204.861	14.33	0.8248	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put		706.53360	787.636	16.33	0.5791	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		454.53360	417.437	16.33	0.4209	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		611.16970	687.547	16.04	0.5405	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		47.39520	43.648	22.00	0.0556	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		953.56410	876.069	14.71	0.7038	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		215.56410	256.269	14.71	0.2962	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	13.20	Put		304.48370	356.028	15.07	0.3677	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		802.48370	735.828	15.07	0.6323	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		1,418.06320	1,518.693	18.11	0.7647	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put		310.71280	362.281	15.05	0.3662	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call		820.91280	754.081	15.05	0.6338	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put		1,303.14020	1,401.414	17.78	0.7361	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call		263.34020	243.214	17.78	0.2639	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call		763.86210	701.125	15.20	0.6045	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put		353.66210	409.325	15.20	0.3955	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put		1,230.46700	1,327.385	17.61	0.7212	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call		280.66700	259.185	17.61	0.2788	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call		969.14170	894.079	14.70	0.6929	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put		241.44170	285.079	14.70	0.3071	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put		899.43650	986.759	16.68	0.6279	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call		407.13650	375.759	16.68	0.3721	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		621.89160	697.642	15.92	0.5290	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		549.59160	506.642	15.92	0.4710	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		3,902.01060	4,018.220	22.40	0.9439	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		49.71060	47.220	22.40	0.0561	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		3,269.79770	3,384.885	21.15	0.9238	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		67.49770	63.885	21.15	0.0762	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put		211.49580	249.319	14.56	0.2793	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call		1,042.69580	961.719	14.56	0.7207	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put		249.81500	290.458	14.63	0.2929	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call		1,079.81500	1,000.758	14.63	0.7071	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		202.24480	237.916	14.53	0.2537	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		1,193.94480	1,109.916	14.53	0.7463	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call		1,048.99140	972.845	14.71	0.6941	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put		267.29140	310.845	14.71	0.3059	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put		1,030.06400	1,119.275	16.86	0.6348	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call		431.76400	401.275	16.86	0.3652	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,596.62420	1,696.685	18.06	0.7386	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		300.92420	280.885	18.06	0.2614	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		1,143.41740	1,234.945	17.04	0.6390	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		453.71740	424.745	17.04	0.3610	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		234.15110	272.081	14.60	0.2647	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,234.45110	1,151.881	14.60	0.7353	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		1,118.96810	1,041.615	14.72	0.6958	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		288.66810	331.815	14.72	0.3042	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		1,884.33390	1,779.446	14.11	0.8805	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		82.73390	98.946	14.11	0.1195	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		3,537.70600	3,416.752	15.31	0.9898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		6.10600	6.252	15.31	0.0102	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		639.78400	598.704	16.25	0.4606	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		828.18400	908.204	16.25	0.5394	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,114.92320	2,004.254	13.95	0.9160	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			53.32320	63.754	13.95	0.0840	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,326.84980	1,242.561	14.57	0.7502	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			225.24980	262.061	14.57	0.2498	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			490.01760	551.759	15.35	0.4083	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			901.61760	842.259	15.35	0.5917	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,391.90180	2,276.485	13.77	0.9476	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			30.30180	35.985	13.77	0.0524	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,678.96410	1,779.914	18.08	0.7263	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			340.56410	320.414	18.08	0.2737	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,169.47290	2,057.696	13.91	0.9232	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			47.87290	57.196	13.91	0.0768	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,119.97840	1,210.013	16.91	0.6200	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			501.57840	470.513	16.91	0.3800	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			993.56910	1,079.599	16.63	0.5878	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			555.16910	520.099	16.63	0.4122	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			759.44010	709.568	15.78	0.5239	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			647.84010	719.068	15.78	0.4761	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,484.75080	1,583.287	17.70	0.6944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			386.35080	363.787	17.70	0.3056	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			712.81520	666.682	15.95	0.5001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			711.21520	786.182	15.95	0.4999	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			896.51210	837.483	15.37	0.5894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			494.91210	556.983	15.37	0.4106	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,885.20380	1,988.013	18.38	0.7570	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			296.80380	278.513	18.38	0.2430	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			320.89080	301.187	18.21	0.2598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,769.29080	1,870.687	18.21	0.7402	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,960.77650	2,064.426	18.49	0.7672	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			282.37650	264.926	18.49	0.2328	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,543.87760	1,451.318	14.37	0.8097	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			152.27760	180.818	14.37	0.1903	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			319.10300	299.502	18.22	0.2586	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,777.50300	1,879.002	18.22	0.7414	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			317.32230	297.828	18.23	0.2573	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,785.72230	1,887.328	18.23	0.7427	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			108.32940	128.983	14.19	0.1449	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,775.52940	1,674.883	14.19	0.8551	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,262.13420	1,356.672	17.20	0.6439	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			472.83420	445.972	17.20	0.3561	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			308.43030	352.874	14.77	0.3023	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,189.13030	1,112.174	14.77	0.6977	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			328.16070	374.151	14.79	0.3130	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,165.76070	1,090.251	14.79	0.6870	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,395.65990	1,492.015	17.36	0.6494	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			492.05990	466.116	17.36	0.3506	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			301.44950	343.915	14.74	0.2832	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	12.92	Call			1,317.84950	1,238.015	14.74	0.7168	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,264.93010	1,187.478	14.80	0.7003	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			328.53010	373.378	14.80	0.2997	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			534.67100	599.113	15.41	0.4047	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			981.07100	923.213	15.41	0.5953	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,337.89660	1,259.856	14.84	0.7028	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			347.19660	392.457	14.84	0.2972	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,528.64510	1,626.711	17.52	0.6547	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			509.34510	484.111	17.52	0.3453	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			398.26710	447.615	14.94	0.3250	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,248.96710	1,175.015	14.94	0.6750	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			113.31270	136.918	13.87	0.1394	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,969.21270	1,869.418	13.87	0.8606	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			347.75980	393.212	14.85	0.2922	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,262.13460	2,367.951	18.58	0.7499	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			357.23460	339.351	18.58	0.2501	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			923.17880	872.930	15.86	0.5419	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			738.07880	811.530	15.86	0.4581	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,956.10380	2,058.830	18.16	0.7119	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			376.66240	357.843	18.44	0.2618	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,219.90280	1,150.754	15.06	0.6570	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			444.80280	499.354	15.06	0.3430	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,386.40910	1,481.183	17.20	0.6213	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			581.50910	552.583	17.20	0.3787	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,382.85980	1,304.612	14.85	0.7078	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			648.98130	615.428	16.86	0.4139	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			401.96530	451.896	14.96	0.3213	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,287.06530	1,213.296	14.96	0.6787	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,539.10710	1,454.126	14.69	0.7511	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			274.00710	312.726	14.69	0.2489	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,161.56240	2,266.444	18.44	0.7382	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,335.20600	3,211.506	13.04	0.9844	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			10.10600	10.106	13.04	0.0156	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,881.32630	1,785.298	14.09	0.8361	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			146.22630	173.898	14.09	0.1639	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,213.88130	1,304.028	16.86	0.5861	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			408.14810	387.811	18.24	0.2805	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			715.80840	678.101	16.58	0.4471	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,070.70840	1,156.701	16.58	0.5529	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			712.46650	674.966	16.60	0.4455	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,077.36650	1,163.566	16.60	0.5545	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			421.20380	400.230	18.16	0.2881	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			719.17250	681.257	16.57	0.4488	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,064.07250	1,149.857	16.57	0.5512	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			901.64100	852.710	15.93	0.5326	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			766.54100	841.310	15.93	0.4674	0.00	0	12,450

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	15.62	Put			2,013.04810	2,116.411	18.24	0.7195	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			362.58020	408.109	14.87	0.2948	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,402.18020	1,323.609	14.87	0.7052	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,652.65190	1,752.162	17.65	0.6598	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			522.25190	497.662	17.65	0.3402	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			433.76980	484.792	14.99	0.3303	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,288.66980	1,215.491	14.99	0.6697	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,702.20540	2,811.442	19.08	0.7844	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			310.60540	295.542	19.08	0.2156	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,145.59360	1,084.979	15.34	0.6196	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			547.19360	610.879	15.34	0.3804	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			380.71700	426.399	14.94	0.2917	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,480.31700	1,401.099	14.94	0.7083	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,786.41140	1,886.200	17.84	0.6620	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			546.01140	520.900	17.84	0.3380	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			471.78070	525.081	15.13	0.3350	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,333.28070	1,261.581	15.13	0.6650	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,928.45910	2,027.769	18.06	0.6658	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			564.85910	538.869	18.06	0.3342	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			397.07050	443.027	15.04	0.2889	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,553.47050	1,474.127	15.04	0.7111	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			509.33790	563.792	15.26	0.3384	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,381.43790	1,310.491	15.26	0.6616	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,318.59760	1,254.684	15.48	0.6348	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			589.99760	651.684	15.48	0.3652	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,456.45290	3,334.069	13.22	0.9739	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			17.85290	21.069	13.22	0.0261	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,919.65770	1,837.478	14.50	0.7958	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			231.05770	274.478	14.50	0.2042	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,324.14160	1,259.636	15.46	0.6366	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			585.54160	646.636	15.46	0.3634	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,205.28920	2,306.619	18.42	0.6929	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			523.88920	499.618	18.42	0.3071	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,329.71010	1,264.614	15.45	0.6383	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			581.11010	641.614	15.45	0.3617	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			411.49580	457.152	15.09	0.2856	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,626.59580	1,546.452	15.09	0.7144	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,052.01810	2,151.064	18.20	0.6670	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			587.11810	560.363	18.20	0.3330	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			541.41410	596.801	15.37	0.3400	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,430.31410	1,359.901	15.37	0.6600	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			580.35980	637.469	15.48	0.3447	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,464.15980	1,395.070	15.48	0.6553	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,698.94580	1,618.693	15.15	0.7175	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			425.14580	471.093	15.15	0.2825	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,199.94680	2,298.949	18.39	0.6707	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	31/10/2019	Foreign Exchange Option	15.87	Call		603.74680	576.549	18.39	0.3293	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		622.55010	594.733	18.54	0.3278	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		436.88480	482.870	15.19	0.2795	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,765.58480	1,685.070	15.19	0.7205	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,323.85010	2,422.533	18.54	0.6722	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		616.36700	673.762	15.57	0.3467	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,510.66700	1,441.562	15.57	0.6533	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,852.03120	5,964.183	21.75	0.8816	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		207.23120	192.683	21.75	0.1184	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		692.91790	662.758	18.30	0.3543	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		2,147.71790	2,244.258	18.30	0.6457	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		690.71490	660.643	18.31	0.3533	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		2,155.51490	2,252.143	18.31	0.6467	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		695.12970	664.881	18.29	0.3552	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		2,139.92970	2,236.381	18.29	0.6448	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,461.68350	2,560.952	18.69	0.6742	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		640.88350	613.252	18.69	0.3258	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		448.14450	494.209	15.21	0.2761	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		1,837.34450	1,756.509	15.21	0.7239	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		651.15580	709.634	15.67	0.3487	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,554.15580	1,485.734	15.67	0.6513	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		684.26220	744.126	15.76	0.3507	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,592.16220	1,524.726	15.76	0.6493	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		717.06770	778.487	15.83	0.3521	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,633.66770	1,567.387	15.83	0.6479	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		748.90150	812.044	15.90	0.3533	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		1,674.10150	1,609.244	15.90	0.6467	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		779.78440	843.950	15.96	0.3551	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		1,706.08440	1,641.850	15.96	0.6449	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		812.75270	876.120	16.01	0.3554	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		1,753.45270	1,688.020	16.01	0.6446	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		1,202.01660	1,155.618	17.46	0.4829	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,662.41660	1,744.918	17.46	0.5171	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		1,198.75140	1,152.469	17.47	0.4819	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,669.15140	1,751.769	17.47	0.5181	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		1,195.48860	1,149.338	17.47	0.4808	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,675.88860	1,758.638	17.47	0.5192	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,803.24660	1,886.363	17.62	0.5243	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		1,225.44660	1,178.663	17.62	0.4757	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call		1,335.35960	1,287.727	17.64	0.4932	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put		1,784.45960	1,864.727	17.64	0.5068	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		1,332.06590	1,284.554	17.64	0.4922	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put		1,791.16590	1,871.555	17.64	0.5078	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call		1,338.65440	1,290.917	17.63	0.4941	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put		1,777.75440	1,857.917	17.63	0.5059	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 \$ / R Option											5,853,693.25	42,924	3,090,900
Total \$ / R											848,366,806.75	105,657	3,899,971
\$ / R MAXI On	17/09/2018	Foreign Exchange Future			13.42850		13.54390			0.0000	0.00	0	340
\$ / R MAXI On	14/12/2018	Foreign Exchange Future			13.57980		13.69800			0.0000	0.00	0	15
\$ / R MAXI On	18/03/2019	Foreign Exchange Future			13.74050		13.86160			0.0000	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			13.89140		14.01510			0.0000	0.00	0	0
Total \$ / R MAXI Future											0.00	0	355
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			19,616.87950	17,284.632	16.97	0.2923	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			66,226.87950	75,434.632	16.97	0.7077	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			19,370.51270	17,070.525	17.00	0.2893	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			66,980.51270	76,220.525	17.00	0.7107	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			19,866.11060	17,501.239	16.94	0.2954	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			65,476.11060	74,651.239	16.94	0.7046	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put			209,863.44320	220,659.464	19.29	0.8590	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call			12,663.44320	11,639.464	19.29	0.1410	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			17,998.97010	16,518.541	18.59	0.1923	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			168,198.97010	178,538.541	18.59	0.8077	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			17,862.98040	16,394.188	18.61	0.1910	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			169,062.98040	179,414.188	18.61	0.8090	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			18,136.06370	16,643.663	18.58	0.1935	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			167,336.06370	177,663.663	18.58	0.8065	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			64,710.27560	60,551.340	16.21	0.4647	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			81,550.27560	89,501.340	16.21	0.5353	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			64,343.05060	60,209.887	16.23	0.4626	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			82,183.05060	90,159.887	16.23	0.5374	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			65,079.16900	60,894.349	16.20	0.4667	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			80,919.16900	88,844.349	16.20	0.5333	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			71,580.84290	67,810.100	16.58	0.4471	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			107,070.84290	115,670.099	16.58	0.5529	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			71,246.65400	67,496.581	16.60	0.4455	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			107,736.65400	116,356.581	16.60	0.5545	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			71,917.24840	68,125.735	16.57	0.4488	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			106,407.24840	114,985.736	16.57	0.5512	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	355
£ / R	On 17/09/2018	Foreign Exchange Future			17.80440		17.99570			0.0000	7,299,804.00	410	226,428
£ / R	On 14/12/2018	Foreign Exchange Future			18.07520		18.27210			0.0000	0.00	0	7,437
£ / R	On 18/03/2019	Foreign Exchange Future			18.37470		18.57730			0.0000	0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future			18.65800		18.86390			0.0000	7,220,646.00	387	6,156

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												14,520,450.00	797	244,953
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			333.05870	271.260	14.94	0.3616	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			587.35870	716.859	14.94	0.6384	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			329.53020	268.324	14.95	0.3585	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			593.83020	723.924	14.95	0.6415	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			336.62280	274.224	14.92	0.3646	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			580.92280	709.824	14.92	0.6354	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			749.47740	658.576	14.47	0.5083	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			597.37740	703.376	14.47	0.4917	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			744.51160	654.373	14.48	0.5060	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			602.41160	709.173	14.48	0.4940	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			754.47220	662.797	14.46	0.5107	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			592.37220	697.597	14.46	0.4893	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,056.71120	955.469	15.20	0.5379	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			779.41120	880.769	15.20	0.4621	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,051.77330	950.913	15.20	0.5362	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			784.47330	886.213	15.20	0.4638	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,061.66720	960.044	15.19	0.5397	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			774.36720	875.344	15.19	0.4603	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,246.66560	1,147.735	15.88	0.5343	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,012.76560	1,119.735	15.88	0.4657	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,241.97940	1,143.364	15.88	0.5329	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,018.07940	1,125.364	15.88	0.4671	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,251.36630	1,152.114	15.87	0.5357	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,007.46630	1,114.114	15.87	0.4643	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												14,520,450.00	797	244,953
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11990		0.12224			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12204		0.12443			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12447		0.12693			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12678		0.12929			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			119.73530	78.119	18.41	0.1621	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			895.93530	1,088.119	18.41	0.8379	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			38.53820	18.737	20.71	0.0444	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,814.73820	2,028.737	20.71	0.9556	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			441.00720	317.158	15.72	0.5085	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			217.20720	327.158	15.72	0.4915	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			744.20920	609.223	15.92	0.5849	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			301.10920	405.223	15.92	0.4151	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			347.57240	275.426	18.02	0.3159	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	0.13	Put			904.47240	1,071.426	18.02	0.6841	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,471.62040	1,257.029	13.06	0.8967	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			28.52040	53.029	13.06	0.1033	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,131.19080	1,012.668	19.11	0.6219	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			437.99080	565.968	19.11	0.3781	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			646.60210	627.743	20.94	0.4345	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			953.40210	1,181.043	20.94	0.5655	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,835.10300	1,624.823	17.28	0.8257	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			141.90300	178.123	17.28	0.1743	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			839.70330	721.638	17.77	0.4754	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			911.00330	1,044.038	17.77	0.5246	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			526.41830	447.381	18.98	0.3253	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,597.71830	1,769.781	18.98	0.6747	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,305.49110	1,145.621	16.07	0.6675	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			376.79110	468.021	16.07	0.3325	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	16/07/2018	Foreign Exchange Future			15.57050		15.74870			0.0000	0.00	0	34
€ / R	On	17/07/2018	Foreign Exchange Future			15.56430		15.75180			0.0000	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Future			15.60780		15.79610			0.0000	0.00	0	33
€ / R	On	17/09/2018	Foreign Exchange Future			15.75850		15.95040			0.0000	19,792,676.00	1,256	137,988
€ / R	On	25/09/2018	Foreign Exchange Future			15.78470		15.97690			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			16.04660		16.24370			0.0000	14,955,431.20	932	24,482
€ / R	On	18/03/2019	Foreign Exchange Future			16.37040		16.57330			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.67910		16.88690			0.0000	0.00	0	5,256
Total € / R Future												34,748,107.20	2,188	172,601
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			0.18660	0.194	19.27	0.0021	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			1,048.88660	870.694	19.27	0.9979	0.00	0	0
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Put			62.36750	147.451	15.32	0.5894	0.00	0	10,000
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Call			184.16750	81.751	15.32	0.4106	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			30.29620	59.546	14.12	0.2069	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			616.39620	457.346	14.12	0.7931	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			434.78030	353.676	14.73	0.4760	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			99.59890	80.547	17.30	0.1398	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			11.72930	13.979	13.43	0.0377	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			365.75060	298.899	15.05	0.4193	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			415.35060	540.399	15.05	0.5807	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			962.43770	1,125.250	16.62	0.7966	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			152.83770	123.750	16.62	0.2034	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,251.58990	1,423.984	17.26	0.8572	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			334.38030	445.176	14.73	0.5240	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,615.28940	3,807.463	21.90	0.9880	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			5.68940	5.963	21.90	0.0120	0.00	0	86,824

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	17.11	Call			100.78710	81.510	17.28	0.1413	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,260.38710	1,433.010	17.28	0.8587	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.34700	1.049	25.40	0.0021	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,455.00640	2,263.466	16.39	0.9874	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			4.60640	4.966	16.39	0.0126	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,712.12930	1,522.479	13.43	0.9623	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,269.19890	1,442.047	17.30	0.8602	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			101.98990	82.484	17.26	0.1428	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,680.94700	5,872.549	25.40	0.9979	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			478.72840	607.302	15.19	0.5963	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			365.62840	302.002	15.19	0.4037	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,836.53300	2,008.334	17.42	0.8149	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			198.93120	173.713	17.43	0.1840	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,845.23120	2,017.114	17.43	0.8160	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			197.63580	172.504	17.45	0.1828	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,853.93580	2,025.904	17.45	0.8172	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			200.23300	174.934	17.42	0.1851	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,003.91650	903.518	14.53	0.5727	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			560.61650	663.118	14.53	0.4273	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			998.80530	898.886	14.54	0.5707	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			565.50530	668.486	14.54	0.4293	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			993.71140	894.276	14.55	0.5686	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			570.41140	673.876	14.55	0.4314	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			963.79770	882.686	15.18	0.4980	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			946.89770	1,073.586	15.18	0.5020	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			959.74630	878.991	15.19	0.4964	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			952.84630	1,079.891	15.19	0.5036	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			967.85980	886.397	15.17	0.4995	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			940.95980	1,067.297	15.17	0.5005	0.00	0	0
Total € / R Option												0.00	0	329,804
Total € / R												34,748,107.20	2,188	502,405
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.94010		10.03310			0.0000	119,281.20	12	12,322
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.05600		10.15090			0.0000	0.00	0	11,412
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.18420		10.28200			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.30720		10.40750			0.0000	0.00	0	4,929
Total AU\$ / R Future												119,281.20	12	28,663
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,110.21320	1,200.140	14.88	0.9592	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			13.99510	10.750	14.83	0.0427	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,090.89510	1,180.651	14.83	0.9573	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			13.64970	10.492	14.86	0.0418	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,100.54970	1,190.392	14.86	0.9582	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			13.31320	10.240	14.88	0.0408	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			43.37570	37.570	14.62	0.0882	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,382.47570	1,471.570	14.62	0.9118	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			44.69980	38.692	14.58	0.0906	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,363.79980	1,452.692	14.58	0.9094	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			44.03320	38.127	14.60	0.0894	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,373.13320	1,462.127	14.60	0.9106	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			462.44970	519.924	12.60	0.5448	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			380.54560	340.582	12.62	0.4517	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			468.54560	526.382	12.62	0.5483	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			388.39090	347.701	12.58	0.4588	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			456.39090	513.501	12.58	0.5412	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			384.44970	344.124	12.60	0.4552	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			916.93340	989.599	13.98	0.6641	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			311.96780	284.539	14.00	0.3337	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			924.46780	997.339	14.00	0.6663	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			316.92390	289.078	13.97	0.3381	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			909.42390	981.878	13.97	0.6619	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			314.43340	286.799	13.98	0.3359	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												119,281.20	12	28,663
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.33590		10.46730			0.0000	0.00	0	500
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.47470		10.60840			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	500
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,025.74060	910.820	12.17	0.8707	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			38.44060	54.920	12.17	0.1293	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,016.85610	902.293	12.17	0.8679	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			39.55610	56.393	12.17	0.1321	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,034.64940	919.375	12.17	0.8734	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			37.34940	53.475	12.17	0.1266	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			416.85500	367.334	13.87	0.4392	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			538.45500	622.634	13.87	0.5608	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			413.08610	363.979	13.89	0.4362	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			544.68610	629.279	13.89	0.5638	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			420.65630	370.721	13.85	0.4423	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			532.25630	616.021	13.85	0.5577	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	500
CHF / R	On	17/09/2018	Foreign Exchange Future			13.49610		13.71490			0.0000	0.00	0	1,575
CHF / R	On	14/12/2018	Foreign Exchange Future			13.75580		13.97980			0.0000	0.00	0	165
CHF / R	On	18/03/2019	Foreign Exchange Future			14.04930		14.28000			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.32710		14.56310			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 CHF / R Future												0.00	0	1,740
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			55.48290	42.992	18.25	0.0906	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,370.58290	1,576.892	18.25	0.9094	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			54.79180	42.504	18.29	0.0896	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,379.89180	1,586.404	18.29	0.9104	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			54.11040	42.022	18.32	0.0886	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,389.21040	1,595.922	18.32	0.9114	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			967.36200	809.891	13.97	0.6881	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			197.56200	264.091	13.97	0.3119	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			960.03970	803.546	13.97	0.6850	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			200.23970	267.746	13.97	0.3150	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			974.70820	816.269	13.96	0.6911	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			194.90820	260.469	13.96	0.3089	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			610.59390	529.573	15.26	0.4342	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			790.59390	940.273	15.26	0.5658	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			606.91950	526.406	15.28	0.4322	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			796.91950	947.106	15.28	0.5678	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			603.26720	523.254	15.29	0.4302	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			803.26720	953.954	15.29	0.5698	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			762.77650	678.391	15.47	0.4571	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			919.67650	1,071.291	15.47	0.5429	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			759.06090	675.115	15.49	0.4554	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			925.96090	1,078.015	15.49	0.5446	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			755.36390	671.862	15.50	0.4537	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			932.26390	1,084.762	15.50	0.5463	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,740
CNH / R	On	17/09/2018	Foreign Exchange Future			2.00580		2.02120			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.02370		2.03940			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.04270		2.05880			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.06070		2.07700			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,313.74000	1,448.005	14.85	0.8380	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			112.52230	94.641	14.97	0.1468	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,400.52230	1,536.641	14.97	0.8532	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			140.47220	118.695	14.72	0.1785	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,228.47220	1,360.695	14.72	0.8215	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			125.74000	106.005	14.85	0.1620	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			188.85100	214.491	12.86	0.2135	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,502.66030	1,376.724	12.87	0.7677	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			208.66030	239.724	12.87	0.2323	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	14/12/2018	Foreign Exchange Option	1.92	Call			1,424.11440	1,304.006	12.88	0.7482	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			230.11440	267.006	12.88	0.2518	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,582.85100	1,451.491	12.86	0.7865	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,053.36250	1,149.940	14.02	0.5392	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			802.71990	741.264	14.10	0.4450	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,114.71990	1,214.264	14.10	0.5550	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			765.68120	707.119	14.17	0.4294	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,177.68120	1,280.119	14.17	0.5706	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			841.36250	776.940	14.02	0.4608	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,633.60590	1,533.823	13.99	0.6422	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			663.60590	726.823	13.99	0.3578	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,572.49530	1,478.264	14.03	0.6279	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			702.49530	771.264	14.03	0.3721	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,696.14280	1,590.911	13.96	0.6564	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			626.14280	683.911	13.96	0.3436	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.11540		2.14070			0.0000	518,273.00	245	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.15500		2.18080			0.0000	32,325.00	15	15
DKK / R	On	18/03/2019	Foreign Exchange Future			2.19960		2.22610			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.24190		2.26900			0.0000	0.00	0	0
Total DKK / R Future												550,598.00	260	260
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			46.46580	45.951	16.38	0.0716	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,139.46580	2,391.951	16.38	0.9284	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			43.10090	43.089	16.64	0.0669	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,236.10090	2,489.089	16.64	0.9331	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			40.06330	40.483	16.90	0.0626	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,333.06330	2,586.483	16.90	0.9374	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,254.66710	1,095.111	13.13	0.6557	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			346.66710	445.111	13.13	0.3443	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,189.03730	1,036.442	13.18	0.6346	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			381.03730	486.442	13.18	0.3654	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,322.44510	1,156.015	13.08	0.6766	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			314.44510	406.015	13.08	0.3234	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			901.83910	803.640	14.69	0.4354	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,240.83910	1,407.640	14.69	0.5646	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			979.79370	873.354	14.54	0.4636	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,118.79370	1,277.354	14.54	0.5364	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			939.44870	837.810	14.62	0.4494	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,178.44870	1,341.810	14.62	0.5506	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			664.11110	763.757	14.37	0.3424	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,890.76290	1,724.064	14.38	0.6451	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			700.76290	805.064	14.38	0.3549	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,832.28870	1,669.865	14.43	0.6322	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			742.28870	850.864	14.43	0.3678	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,954.11110	1,782.757	14.37	0.6576	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												550,598.00	260	260
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.71230		1.72700			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.73410		1.74910			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.75700		1.77310			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.77840		1.79450			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			132.17660	114.679	18.06	0.1682	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,362.17660	1,491.679	18.06	0.8318	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			119.26800	102.433	18.17	0.1529	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,449.26800	1,579.433	18.17	0.8471	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			146.13260	126.906	17.87	0.1838	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,276.13260	1,403.906	17.87	0.8162	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,896.36130	1,765.772	14.79	0.8598	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			105.36130	124.772	14.79	0.1402	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,807.91370	1,680.095	14.69	0.8461	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			116.91370	139.095	14.69	0.1539	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,985.84070	1,852.722	14.90	0.8725	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			94.84070	111.722	14.90	0.1275	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			840.23190	782.224	16.06	0.4705	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			1,009.23190	1,112.224	16.06	0.5295	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			802.80270	747.322	16.17	0.4545	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,071.80270	1,177.322	16.17	0.5455	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			879.35720	818.734	15.96	0.4869	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			948.35720	1,048.734	15.96	0.5131	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,229.47080	1,158.438	15.70	0.5574	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			884.47080	974.438	15.70	0.4426	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,184.28510	1,115.908	15.80	0.5426	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			939.28510	1,031.908	15.80	0.4574	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,276.28640	1,202.539	15.61	0.5723	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			831.28640	918.539	15.61	0.4277	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.13210		0.13290			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13090		0.13250			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13010		0.13190			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12880		0.13020			0.0000	0.00	0	1,093

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R Future												0.00	0	1,655
Total KES / R												0.00	0	1,655
NOK/R	On	17/09/2018	Foreign Exchange Future			1.66170		1.68830			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.68610		1.71320			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.71260		1.74030			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.73790		1.76590			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.09130		9.20710			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.19740		9.31570			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.31480		9.43480			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.42870		9.55010			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			37.34310	26.327	15.27	0.0967	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			750.24310	855.027	15.27	0.9033	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			36.42240	25.656	15.30	0.0945	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			759.32240	864.356	15.30	0.9055	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			35.52510	25.003	15.32	0.0923	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			768.42510	873.703	15.32	0.9077	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			532.26930	451.456	12.69	0.6547	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			146.56930	184.056	12.69	0.3453	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			525.64970	445.453	12.70	0.6496	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			149.94970	188.053	12.70	0.3504	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			538.94170	457.511	12.68	0.6598	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			143.24170	180.111	12.68	0.3402	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			489.50140	558.480	14.07	0.5586	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			392.13820	340.266	14.03	0.4483	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			477.33820	545.466	14.03	0.5517	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			388.20030	336.756	14.05	0.4448	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			483.40030	551.956	14.05	0.5552	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			384.30140	333.280	14.07	0.4414	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			387.50030	344.598	15.01	0.3897	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			757.40030	835.898	15.01	0.6103	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			384.32510	341.837	15.03	0.3872	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			764.22510	843.137	15.03	0.6128	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			390.70080	347.379	14.99	0.3922	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			750.60080	828.679	14.99	0.6078	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	17/09/2018	Foreign Exchange Future			1.29920		1.31100			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.30950		1.32150			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31950		1.33180			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32830		1.34080			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			590.00000	708.000		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			690.00000	808.000		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			490.00000	608.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			615.00000	495.000		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			515.00000	395.000		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			715.00000	595.000		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	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			82.00000	205.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			182.00000	305.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			18.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	105.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			208.00000	83.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			108.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	17.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			308.00000	183.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.32590		1.32870			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.17350		1.17770			0.0000	11,735.00	10	155
Total QUANTO € / \$ Future												11,735.00	10	155
Total QUANTO € / \$												11,735.00	10	155
SGD / R	On	17/09/2018	Foreign Exchange Future			9.86770		9.97630			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.00320		10.11300			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
SGD / R	On	18/03/2019	Foreign Exchange Future			10.14670		10.25870			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.28350		10.39760			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			206.97810	163.757	13.18	0.4177	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			230.67810	296.057	13.18	0.5823	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			202.80570	160.321	13.21	0.4111	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			236.50570	302.621	13.21	0.5889	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			211.55780	167.256	13.15	0.4245	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			225.25780	289.556	13.15	0.5755	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			815.09160	725.722	12.40	0.8022	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			72.09160	92.522	12.40	0.1978	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			806.93250	717.932	12.40	0.7985	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			73.93250	94.732	12.40	0.2015	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			823.28750	733.553	12.40	0.8058	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			70.28750	90.353	12.40	0.1942	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			417.40630	371.707	13.69	0.4561	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			498.70630	565.007	13.69	0.5439	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			413.47880	368.155	13.71	0.4528	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			504.77880	571.455	13.71	0.5472	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			421.36800	375.291	13.68	0.4594	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			492.66800	558.591	13.68	0.5406	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			736.65730	672.298	13.49	0.6075	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			349.05730	398.798	13.49	0.3925	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			747.77390	682.666	13.47	0.6135	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			340.17390	389.166	13.47	0.3865	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			742.19920	677.466	13.48	0.6105	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			344.59920	393.966	13.48	0.3895	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			2.69770		2.73270			0.0000	0.00	0	12,975
TRY / R	On	14/12/2018	Foreign Exchange Future			2.61880		2.65350			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.53840		2.57020			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.46460		2.49650			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	12,975
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			2.78500	4.608	27.83	0.0374	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			630.08500	666.908	27.83	0.9626	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			2.80840	4.707	28.24	0.0376	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			640.10840	677.007	28.24	0.9624	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			2.76230	4.510	27.42	0.0372	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			620.06230	656.810	27.42	0.9628	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			41.14140	38.955	21.43	0.2028	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			357.64140	390.155	21.43	0.7972	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			39.53000	37.453	21.45	0.1965	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			366.03000	398.653	21.45	0.8035	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			42.81260	40.512	21.40	0.2094	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			349.31260	381.712	21.40	0.7906	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			98.26100	93.160	19.88	0.3590	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			258.06100	284.760	19.88	0.6410	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			95.26030	90.390	19.90	0.3510	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			265.06030	291.990	19.90	0.6490	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			101.34260	96.005	19.85	0.3672	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			251.14260	277.605	19.85	0.6328	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			11.87630	11.313	21.98	0.0553	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,045.37630	1,076.713	21.98	0.9447	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			11.50530	10.965	21.98	0.0538	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,055.00530	1,086.364	21.98	0.9462	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			12.25850	11.673	21.98	0.0568	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,035.75850	1,067.073	21.98	0.9432	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	12,975
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.30770		1.33590			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.26030		1.28780			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.21540		1.24310			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.17810		1.20590			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												892 463 284.90	66,000	1,273,043
Total Options												5 853 693.25	42,924	3,420,704
Grand Total:												898,316,978.15	108,924	4,693,747