



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: 24/07/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 24/07/2018 Foreign Exchange Future			13.32480		13.50270			0.0000	26,649,600.00	2,000	0
\$ / R On 25/07/2018 Foreign Exchange Future			13.30720		13.50270			0.0000	0.00	0	20,570
\$ / R On 27/07/2018 Foreign Exchange Future			13.30720		13.50450			0.0000	0.00	0	1,204
\$ / R On 31/07/2018 Foreign Exchange Future			13.31430		13.51160			0.0000	0.00	0	3,262
\$ / R On 02/08/2018 Foreign Exchange Future			13.31790		13.51520			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.32650		13.52400			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.33690		13.53460			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.34040		13.53810			0.0000	0.00	0	4,144
\$ / R On 20/08/2018 Foreign Exchange Future			13.34910		13.54690			0.0000	0.00	0	600
\$ / R On 31/08/2018 Foreign Exchange Future			13.36820		13.56620			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			13.37340		13.57150			0.0000	0.00	0	197
\$ / R On 13/09/2018 Foreign Exchange Future			13.39080		13.58910			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.39780		13.59610			0.0000	561,019,477.20	41,874	470,937
\$ / R On 25/09/2018 Foreign Exchange Future			13.41170		13.61010			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.44120		13.61540			0.0000	0.00	0	4,032
\$ / R On 02/10/2018 Foreign Exchange Future			13.49680		13.62240			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			13.63560		13.64000			0.0000	0.00	0	0
\$ / R On 22/10/2018 Foreign Exchange Future			13.77440		13.65760			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			13.81600		13.66280			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			13.82340		13.66980			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			13.81900		13.67330			0.0000	0.00	0	3,608

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/11/2018	Foreign Exchange Future			13.81680		13.67510			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.80810		13.68200			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.79070		13.69600			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.78420		13.70120			0.0000	0.00	0	700
\$ / R	On	30/11/2018	Foreign Exchange Future			13.75370		13.72570			0.0000	0.00	0	3,363
\$ / R	On	11/12/2018	Foreign Exchange Future			13.72970		13.74480			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.72320		13.75010			0.0000	78,565,320.00	5,725	64,063
\$ / R	On	21/12/2018	Foreign Exchange Future			13.70800		13.76230			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.68620		13.77970			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.68180		13.78320			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			13.64700		13.81110			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			13.62870		13.83210			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.63040		13.83390			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.65280		13.85660			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.67860		13.88290			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.70960		13.91440			0.0000	0.00	0	5,900
\$ / R	On	27/03/2019	Foreign Exchange Future			13.72510		13.93010			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.72860		13.93360			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.73550		13.94060			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.78370		13.98970			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.83690		14.04490			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.84210		14.05020			0.0000	346,052,500.00	25,000	29,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.86100		14.06970			0.0000	693,050,000.00	50,000	15,910
\$ / R	On	28/06/2019	Foreign Exchange Future			13.88510		14.09460			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			13.89020		14.10000			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.89360		14.10350			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			13.94260		14.15420			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			13.94450		14.15610			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			13.99920		14.21190			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.00490		14.21770			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.03130		14.24470			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.05770		14.27160			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.06140		14.27550			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.11620		14.33130			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.17090		14.38710			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.17650		14.39290			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.19730		14.41400			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.23120		14.44870			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.23500		14.45250			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.28970		14.50840			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.34820		14.56800			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.40670		14.62770			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.45760		14.67970			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.52170		14.74510			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.54060		14.76440			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.62770		14.85330			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			14.73350		14.96380			0.0000	0.00	0	0
Total \$ / R Future												1,705,336,897.20	124,599	731,061
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			0.01130	0.000	17.26	0.0000	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			947.31130	1,125.200	17.26	1.0000	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,437.30330	2,615.200	17.26	1.0000	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			0.00330	0.000	17.26	0.0000	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			687.31890	865.200	17.26	1.0000	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			0.01890	0.000	17.26	0.0000	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,217.30360	2,395.200	17.26	1.0000	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			0.00360	0.000	17.26	0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			787.66220	982.811	37.82	0.9998	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			0.36220	0.011	37.82	0.0002	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Call			66.34440	5.377	19.94	0.0848	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Put			63.64440	198.177	19.94	0.9152	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Call			275.29690	111.380	16.56	0.6158	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Put			20.79690	54.180	16.56	0.3842	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.40	Call			155.43090	45.568	17.38	0.3324	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.40	Put			50.93090	138.368	17.38	0.6676	0.00	0	20,000
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			0.00930	0.036	32.18	0.0004	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,444.50930	1,247.236	32.18	0.9996	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,308.42450	2,505.712	32.94	0.9999	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			0.02450	0.012	32.94	0.0001	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			520.79270	337.540	16.57	0.8537	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			9.19270	23.240	16.57	0.1463	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			111.99060	233.045	15.88	0.7320	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			123.59060	47.345	15.88	0.2680	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			322.60360	495.622	17.42	0.9296	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			34.20360	9.922	17.42	0.0704	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,808.41640	3,005.740	41.40	0.9998	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			0.01640	0.040	41.40	0.0002	0.00	0	500
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			2.08220	5.034	17.81	0.0340	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			857.28220	662.934	17.81	0.9660	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,656.10970	2,853.580	29.34	0.9996	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			0.10970	0.080	29.34	0.0004	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			0.91750	1.657	17.51	0.0105	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,204.91750	1,008.157	17.51	0.9895	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			59.45620	26.799	17.06	0.1234	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			395.45620	560.299	17.06	0.8766	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,095.14750	1,287.424	18.94	0.9798	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			9.74750	4.324	18.94	0.0202	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Put			209.65200	328.525	15.73	0.6497	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Call			197.75200	118.925	15.73	0.3503	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			168.75170	273.925	15.43	0.5934	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			236.85170	144.325	15.43	0.4066	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Call			258.32440	158.699	15.28	0.4366	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	13.43	Put			150.22440	248.299	15.28	0.5634	0.00	0	106
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			230.67240	348.698	15.61	0.6361	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			217.57240	137.798	15.61	0.3639	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			628.04260	473.497	14.55	0.7318	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			61.84260	105.297	14.55	0.2682	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			316.02360	439.876	15.90	0.6484	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			232.22360	158.076	15.90	0.3516	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			413.91250	552.387	16.37	0.7175	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			180.11250	120.587	16.37	0.2825	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,004.96470	3,202.938	24.41	0.9964	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			1.16470	1.138	24.41	0.0036	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,485.69560	2,682.947	21.18	0.9959	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			1.89560	1.147	21.18	0.0041	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			12.86800	22.127	14.67	0.0739	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			1,114.36800	925.527	14.67	0.9261	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			175.37330	252.955	14.88	0.4403	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			464.47330	343.755	14.88	0.5597	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			52.28410	34.301	18.56	0.0806	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,316.18410	1,496.501	18.56	0.9194	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			51.53580	33.670	18.57	0.0793	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,325.43580	1,505.870	18.57	0.9207	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			53.04270	34.944	18.56	0.0819	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,306.94270	1,487.144	18.56	0.9181	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,550.38430	2,745.086	19.81	0.9914	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			6.48430	2.886	19.81	0.0086	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			805.18250	642.294	14.26	0.7829	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			59.08250	94.494	14.26	0.2171	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,597.07040	2,398.901	19.13	0.9965	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			0.97040	1.101	19.13	0.0035	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			716.37940	563.035	14.39	0.7332	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			80.27940	125.235	14.39	0.2668	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,577.58130	1,762.397	18.80	0.9493	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			33.68130	20.197	18.80	0.0507	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,115.75000	933.086	14.18	0.9010	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			19.65000	35.286	14.18	0.0990	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,014.62830	836.564	14.16	0.8708	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			28.52830	48.764	14.16	0.1292	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,382.46520	2,576.039	19.51	0.9887	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			8.56520	3.839	19.51	0.0113	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,451.53590	2,645.522	19.57	0.9901	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			7.63590	3.322	19.57	0.0099	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			978.56480	802.380	14.15	0.8584	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			32.46480	54.580	14.15	0.1416	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			350.18520	468.610	15.62	0.6092	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			296.28520	216.410	15.62	0.3908	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			265.41750	192.658	15.84	0.3566	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	13.73	Put			399.31750	524.858	15.84	0.6434	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,426.42800	3,624.492	24.02	0.9941	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			2.52800	2.292	24.02	0.0059	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			442.45990	327.762	14.89	0.5310	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			206.35990	289.962	14.89	0.4690	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,491.05190	2,685.258	19.61	0.9909	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			7.15190	3.058	19.61	0.0091	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,849.24040	1,651.988	15.66	0.9857	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			3.14040	4.188	15.66	0.0143	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			509.85090	383.985	14.75	0.5880	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			163.75090	236.185	14.75	0.4120	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,698.98070	2,894.930	20.53	0.9921	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			5.08070	2.730	20.53	0.0079	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,749.81810	1,552.870	15.20	0.9826	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			3.71810	5.070	15.20	0.0174	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,600.92370	1,404.601	14.51	0.9764	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			4.82370	6.801	14.51	0.0236	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			182.34620	259.836	14.82	0.4380	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			478.44620	357.636	14.82	0.5620	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,998.55330	1,800.965	16.35	0.9893	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			2.45330	3.165	16.35	0.0107	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,305.41110	1,116.372	14.22	0.9425	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			9.31110	18.572	14.22	0.0575	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			2,098.18890	1,900.437	16.82	0.9912	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			2.08890	2.637	16.82	0.0088	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			46.93050	75.758	14.16	0.1838	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			873.03050	703.558	14.16	0.8162	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			269.66080	370.548	15.21	0.5395	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			365.76080	268.348	15.21	0.4605	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,898.98990	1,701.611	15.89	0.9870	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			2.88990	3.811	15.89	0.0130	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			7.61230	15.642	14.23	0.0496	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,353.71230	1,163.442	14.23	0.9504	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,700.15120	1,503.386	14.97	0.9807	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			4.05120	5.586	14.97	0.0193	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			2,118.12350	1,920.343	16.91	0.9915	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			2.02350	2.543	16.91	0.0085	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			951.79280	777.091	14.15	0.8486	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			35.69280	59.291	14.15	0.1514	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			146.43330	213.867	14.69	0.3862	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			542.53330	411.667	14.69	0.6138	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			51.23450	82.440	14.19	0.1960	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			847.33450	680.240	14.19	0.8040	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			89.44330	137.914	14.44	0.2858	0.00	0	72,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			685.54330	535.714	14.44	0.7142	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			780.31420	620.091	14.29	0.7698	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			64.21420	102.291	14.29	0.2302	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,134.41070	950.996	14.19	0.9060	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			18.31070	33.196	14.19	0.0940	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,426.10000	5,227.800	23.78	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	23.78	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			1,041.93580	862.536	14.17	0.8796	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			25.83580	44.736	14.17	0.1204	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,228.79300	1,042.013	14.21	0.9279	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			12.69300	24.213	14.21	0.0721	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,209.78310	1,023.627	14.20	0.9238	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			13.68310	25.827	14.20	0.0762	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			529.30800	400.435	14.72	0.6035	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			153.20800	222.635	14.72	0.3965	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			321.04480	434.805	15.49	0.5867	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			317.14480	232.605	15.49	0.4133	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			1,169.81650	1,347.440	18.35	0.8974	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			65.91650	45.240	18.35	0.1026	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			181.62330	129.534	16.58	0.2575	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			585.52330	731.734	16.58	0.7425	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			1,446.25310	1,628.585	18.68	0.9359	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			42.35310	26.384	18.68	0.0641	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			127.05550	88.926	17.22	0.1869	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			780.95550	941.126	17.22	0.8131	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			3,167.07610	3,364.600	22.78	0.9936	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			3.17610	2.401	22.78	0.0064	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			611.64220	471.043	14.57	0.6649	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			115.54220	173.243	14.57	0.3351	0.00	0	2,500
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			2,491.93270	2,685.515	20.47	0.9821	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			12.03270	7.215	20.47	0.0179	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			452.13310	562.261	15.96	0.6304	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			287.53310	223.461	15.96	0.3696	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,190.06390	3,362.789	21.99	0.9903	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			5.46390	3.989	21.99	0.0097	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,646.32560	2,816.459	20.89	0.9818	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			11.72560	7.659	20.89	0.0182	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			722.74510	592.248	14.50	0.7164	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			107.34510	151.048	14.50	0.2836	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			465.05970	576.553	16.01	0.6379	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			280.45970	217.753	16.01	0.3621	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			62.04820	80.850	14.16	0.1745	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			924.44820	817.650	14.16	0.8255	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			321.69380	327.752	15.28	0.4344	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			451.69380	453.352	15.28	0.5656	0.00	0	5,000
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			631.33630	569.248	16.27	0.5638	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			288.93630	343.648	16.27	0.4362	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			660.78170	743.733	14.65	0.7330	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	22/10/2018	Foreign Exchange Option	13.20	Put			203.18170	169.333	14.65	0.2670	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,007.20820	904.874	17.44	0.6904	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			180.00820	230.874	17.44	0.3096	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,497.20170	1,375.915	18.54	0.8020	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			107.00170	139.315	18.54	0.1980	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,824.91650	2,687.936	20.89	0.9405	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			28.21650	36.936	20.89	0.0595	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			823.23860	936.971	14.41	0.8027	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			149.93860	117.971	14.41	0.1973	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			594.88250	521.767	16.11	0.5213	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			338.18250	410.767	16.11	0.4787	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			511.09780	443.927	15.81	0.4769	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			384.39780	462.927	15.81	0.5231	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,361.48220	3,219.412	21.03	0.9677	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			14.78220	18.412	21.03	0.0323	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			104.25080	81.329	14.31	0.1474	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			969.35080	1,088.129	14.31	0.8526	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			18.40680	13.447	15.16	0.0302	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,800.40680	1,921.547	15.16	0.9698	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			376.01260	443.057	15.91	0.4993	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			554.01260	494.957	15.91	0.5007	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,150.35320	3,028.339	20.88	0.9563	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			22.35320	26.439	20.88	0.0437	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,323.69640	1,257.085	18.02	0.7575	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			159.69640	187.785	18.02	0.2425	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,874.97760	2,956.541	17.17	0.9946	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			3.77760	2.341	17.17	0.0054	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			242.93890	218.717	14.73	0.2922	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			724.13890	782.917	14.73	0.7078	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			15.10290	11.408	15.42	0.0246	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,046.30290	2,125.608	15.42	0.9754	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			906.94500	929.700	14.43	0.7580	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			181.24500	176.000	14.43	0.2420	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			724.99490	717.995	16.34	0.5764	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			370.69490	391.695	16.34	0.4236	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			543.58630	538.028	15.75	0.4956	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			469.28630	491.728	15.75	0.5044	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,613.91640	3,583.954	21.43	0.9592	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			29.61640	27.654	21.43	0.0408	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,018.35280	2,992.497	20.75	0.9347	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			44.05280	46.197	20.75	0.0653	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			468.66480	483.277	15.44	0.4567	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			563.46480	562.977	15.44	0.5433	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,055.95250	2,073.399	19.13	0.8571	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			110.75250	113.099	19.13	0.1429	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,294.16150	2,321.727	19.51	0.8790	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	15.95	Call			94.26150	94.927	19.51	0.1210	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,130.27930	2,102.357	15.02	0.9639	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			20.17930	19.157	15.02	0.0361	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			184.76840	185.785	18.21	0.2189	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,524.66840	1,552.585	18.21	0.7811	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			187.57020	188.776	18.18	0.2219	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,507.47020	1,535.576	18.18	0.7781	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,198.88130	1,227.107	17.49	0.7168	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			248.98130	250.307	17.49	0.2832	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,552.75930	1,527.282	14.14	0.9078	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			52.65930	54.082	14.14	0.0922	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			186.16330	187.273	18.20	0.2204	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,516.06330	1,544.073	18.20	0.7796	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,340.64320	2,368.203	19.59	0.8831	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			90.74320	91.403	19.59	0.1169	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,598.91020	1,573.080	14.21	0.9142	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			48.81020	49.881	14.21	0.0858	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			949.88780	977.560	16.89	0.6515	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			319.98780	320.760	16.89	0.3485	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,456.16940	1,484.476	18.07	0.7690	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			196.26940	197.676	18.07	0.2310	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,865.69280	1,893.227	18.80	0.8327	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			135.79280	136.427	18.80	0.1673	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			545.11560	539.177	15.55	0.5234	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			505.01560	525.977	15.55	0.4766	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			912.82860	940.169	16.79	0.6403	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			332.92860	333.369	16.79	0.3597	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,184.05080	1,163.463	14.21	0.8246	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			113.95080	120.263	14.21	0.1754	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			549.58380	543.357	15.53	0.5263	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			499.48380	520.157	15.53	0.4737	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			671.69010	661.559	15.14	0.6024	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			371.59010	388.359	15.14	0.3976	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			2,064.18040	2,091.751	19.13	0.8563	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			114.28040	114.951	19.13	0.1437	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,883.56470	1,911.106	18.83	0.8350	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			133.66470	134.306	18.83	0.1650	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,691.97210	1,665.535	14.36	0.9259	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			41.87210	42.335	14.36	0.0741	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,576.54030	1,603.902	18.30	0.7899	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			176.64030	177.102	18.30	0.2101	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			511.15440	506.816	15.71	0.4999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			551.05440	573.616	15.71	0.5001	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,767.08790	1,740.248	14.47	0.9343	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			36.98790	37.048	14.47	0.0657	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			802.28000	788.457	14.78	0.6737	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	13.22	Put			272.18000	285.257	14.78	0.3263	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			545.10640	567.556	15.69	0.4972	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			515.20640	510.756	15.69	0.5028	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,239.41880	1,267.674	17.58	0.7259	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			239.51880	240.874	17.58	0.2741	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,119.04640	1,147.188	17.30	0.6977	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			269.14640	270.388	17.30	0.3023	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			2,036.88210	2,064.450	19.09	0.8533	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			116.98210	117.650	19.09	0.1467	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			995.04350	1,022.961	17.00	0.6647	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			305.14350	306.161	17.00	0.3353	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			770.18470	796.015	16.39	0.5923	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			390.28470	389.215	16.39	0.4077	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,134.87740	1,163.039	17.34	0.7016	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			264.97740	266.239	17.34	0.2984	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,129.21270	1,109.134	14.26	0.8075	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			129.11270	135.934	14.26	0.1925	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,880.73690	1,853.423	14.65	0.9453	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			30.63690	30.223	14.65	0.0547	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,126.95320	1,155.104	17.32	0.6996	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			267.05320	268.304	17.32	0.3004	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,024.21550	1,996.490	14.86	0.9568	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			24.11550	23.290	14.86	0.0432	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			395.54710	413.111	15.22	0.4130	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			645.64710	636.311	15.22	0.5870	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,785.95110	1,759.022	14.50	0.9362	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			35.85110	35.822	14.50	0.0638	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,224.03530	1,203.091	14.18	0.8364	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			103.93530	109.891	14.18	0.1636	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			682.68950	707.376	16.13	0.5586	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			432.78950	430.576	16.13	0.4414	0.00	0	16,130
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			877.53630	861.827	14.59	0.7104	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			227.43630	238.627	14.59	0.2896	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,447.66230	1,475.971	18.06	0.7675	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			197.76230	199.171	18.06	0.2325	0.00	0	20,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,434.09830	1,410.722	14.01	0.8884	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			63.99830	67.522	14.01	0.1116	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,313.35830	1,341.651	17.75	0.7417	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			223.45830	224.851	17.75	0.2583	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			557.03570	579.704	15.73	0.5030	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			507.13570	502.904	15.73	0.4970	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			194.81530	203.549	14.43	0.2596	0.00	0	175,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			944.91530	926.749	14.43	0.7404	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			284.13120	297.688	14.82	0.3356	1,488,441.00	5,000	27,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			784.23120	770.888	14.82	0.6644	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,354.95180	1,383.253	17.85	0.7500	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	14.89	Call			215.05180	216.453	17.85	0.2500	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			80.89740	85.967	14.09	0.1351	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,330.99740	1,309.167	14.09	0.8649	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			650.22170	674.433	16.03	0.5451	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			450.32170	447.633	16.03	0.4549	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,530.67550	3,556.236	21.63	0.9471	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			40.77550	39.436	21.63	0.0529	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			973.14100	954.659	14.40	0.7517	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			183.04100	191.459	14.40	0.2483	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			264.38160	277.142	14.75	0.3201	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			814.48160	800.341	14.75	0.6799	0.00	0	7,100
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			270.89250	292.761	14.74	0.3274	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			833.19250	800.761	14.74	0.6726	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,240.84610	1,289.089	17.52	0.7244	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			253.14610	247.089	17.52	0.2756	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			773.60360	743.581	14.89	0.6422	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			311.30360	335.581	14.89	0.3578	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,168.59740	1,216.324	17.36	0.7081	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			270.89740	264.324	17.36	0.2919	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			841.51940	908.791	16.42	0.6170	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			401.21940	374.991	16.42	0.3830	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,844.01910	3,933.758	22.06	0.9496	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			43.71910	39.958	22.06	0.0504	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,210.59900	3,299.917	20.86	0.9293	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			60.29900	56.117	20.86	0.0707	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			987.89930	921.746	14.38	0.7217	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			208.19930	235.545	14.38	0.2783	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			569.06320	625.759	15.63	0.5113	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			548.76320	511.959	15.63	0.4887	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			180.73300	207.659	14.31	0.2531	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,063.93300	989.459	14.31	0.7469	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			133.81130	168.110	14.18	0.2096	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,284.91130	1,155.111	14.18	0.7904	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			217.87300	275.488	14.37	0.2931	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,099.97300	954.189	14.37	0.7069	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			174.13570	223.639	14.27	0.2520	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,218.03570	1,064.039	14.27	0.7480	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,068.08750	926.121	14.45	0.6933	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			234.18750	295.721	14.45	0.3067	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			971.67950	1,110.486	16.59	0.6503	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			425.57950	360.886	16.59	0.3497	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,534.78120	1,694.634	17.81	0.7550	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			291.38120	247.434	17.81	0.2450	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,085.61690	1,226.580	16.77	0.6534	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			448.51690	385.180	16.77	0.3466	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			205.50670	257.561	14.34	0.2636	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,258.40670	1,106.161	14.34	0.7364	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,139.30710	995.337	14.46	0.6951	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			256.40710	316.737	14.46	0.3049	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,925.50980	1,741.699	13.98	0.8838	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			71.10980	92.099	13.98	0.1162	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,590.01930	3,385.926	15.61	0.9896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			5.61930	6.326	15.61	0.0104	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			640.57630	554.710	15.97	0.4498	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			776.17630	895.110	15.97	0.5502	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,160.21060	1,970.026	13.95	0.9178	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			45.81060	60.426	13.95	0.0822	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,352.75860	1,197.069	14.30	0.7519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			198.35860	247.469	14.30	0.2481	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			447.96810	536.407	15.08	0.4137	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			912.36810	796.007	15.08	0.5863	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,440.56520	2,244.876	13.91	0.9478	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			26.16520	35.276	13.91	0.0522	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,618.74040	1,776.076	17.80	0.7415	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			333.14040	285.676	17.80	0.2585	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,215.54870	2,024.110	13.94	0.9246	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			41.14870	54.510	13.94	0.0754	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,063.63020	1,200.553	16.65	0.6333	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			498.03020	430.153	16.65	0.3667	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			938.82330	1,068.352	16.36	0.6002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			553.22330	477.952	16.36	0.3998	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			764.84030	663.828	15.50	0.5155	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			600.44030	704.228	15.50	0.4845	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,425.33680	1,578.519	17.46	0.7089	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			379.73680	328.119	17.46	0.2911	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			716.41030	621.510	15.67	0.4907	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			662.01030	771.910	15.67	0.5093	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			907.07340	791.225	15.10	0.5839	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			452.67340	541.625	15.10	0.4161	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,824.97540	1,987.046	18.11	0.7721	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			289.37540	246.646	18.11	0.2279	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			313.90270	267.727	17.94	0.2446	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,709.50270	1,868.127	17.94	0.7554	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,900.30960	2,064.462	18.23	0.7822	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			274.70960	234.062	18.23	0.2178	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,576.05230	1,407.545	14.10	0.8135	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			131.65230	167.945	14.10	0.1865	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			312.07710	266.157	17.95	0.2434	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,717.67710	1,876.557	17.95	0.7566	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			310.26290	264.597	17.96	0.2421	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,725.86290	1,884.997	17.96	0.7579	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			93.05710	119.751	14.00	0.1412	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	27/03/2019	Foreign Exchange Option	12.21	Call			1,813.15710	1,634.851	14.00	0.8588	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,205.69710	1,348.503	16.94	0.6573	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			469.29710	407.103	16.94	0.3427	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			277.54880	337.719	14.50	0.3029	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,211.14880	1,066.319	14.50	0.6971	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			296.41820	358.868	14.53	0.3140	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,187.01820	1,044.368	14.53	0.6860	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,339.52710	1,484.175	17.10	0.6620	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			489.22710	427.874	17.10	0.3380	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			272.64060	328.968	14.48	0.2831	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,342.34060	1,192.668	14.48	0.7169	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,288.00950	1,141.882	14.53	0.6997	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			298.30950	358.182	14.53	0.3003	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			494.34760	583.223	15.13	0.4095	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			994.04760	876.923	15.13	0.5905	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,362.33360	1,214.149	14.58	0.7023	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			317.43360	377.249	14.58	0.2977	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,472.33310	1,619.271	17.27	0.6667	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			507.23310	446.171	17.27	0.3333	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			366.22070	432.044	14.67	0.3266	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,271.12070	1,128.944	14.67	0.6734	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			98.62440	129.516	13.73	0.1369	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,008.82440	1,831.616	13.73	0.8631	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			318.50210	377.292	14.57	0.2924	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,202.59360	2,367.219	18.34	0.7623	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			352.29360	308.219	18.34	0.2377	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			933.57060	827.172	15.59	0.5354	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			693.87060	796.172	15.59	0.4646	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,897.99780	2,054.782	17.91	0.7243	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			372.12910	325.655	18.20	0.2494	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,241.17220	1,105.131	14.80	0.6547	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			411.47220	484.131	14.80	0.3453	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,331.67350	1,471.786	16.94	0.6325	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			581.37350	512.786	16.94	0.3675	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,408.20210	1,258.292	14.57	0.7076	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			650.99900	573.772	16.60	0.4034	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			370.33560	435.399	14.67	0.3225	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,310.03560	1,166.399	14.67	0.6775	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,568.14860	1,408.954	14.42	0.7524	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			248.44860	297.954	14.42	0.2476	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,102.42910	2,264.655	18.20	0.7506	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,388.89840	3,180.968	13.16	0.9844	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			9.19840	9.968	13.16	0.0156	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,918.25360	1,746.965	13.95	0.8379	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			128.55360	165.965	13.95	0.1621	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,161.29900	1,292.772	16.60	0.5966	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			404.33280	353.998	17.99	0.2680	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			719.76400	634.941	16.31	0.4375	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,020.06400	1,143.941	16.31	0.5625	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			716.32240	631.861	16.32	0.4358	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,026.62240	1,150.861	16.32	0.5642	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			417.69780	365.782	17.91	0.2757	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			723.22830	638.036	16.30	0.4392	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,013.52830	1,137.036	16.30	0.5608	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			911.33720	807.058	15.65	0.5257	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			721.63720	826.058	15.65	0.4743	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,954.63280	2,112.999	17.99	0.7320	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			333.13920	392.808	14.61	0.2952	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,427.73920	1,277.908	14.61	0.7048	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,595.84320	1,744.947	17.40	0.6714	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			520.44320	460.047	17.40	0.3286	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			401.50350	468.999	14.72	0.3321	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,311.50350	1,169.199	14.72	0.6679	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,162.78690	1,038.316	15.07	0.6160	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			509.28690	594.716	15.07	0.3840	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,641.22280	2,813.641	18.85	0.7962	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			304.72280	267.241	18.85	0.2038	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			350.53230	410.109	14.65	0.2921	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,504.73230	1,352.709	14.65	0.7079	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,727.06040	1,878.015	17.54	0.6739	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			541.26040	480.614	17.54	0.3261	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			437.80990	506.803	14.81	0.3368	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,353.90990	1,211.303	14.81	0.6632	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,867.34170	2,019.319	17.76	0.6773	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			559.24170	498.519	17.76	0.3227	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			366.51250	426.680	14.75	0.2892	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,578.41250	1,425.880	14.75	0.7108	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			474.14450	545.384	14.94	0.3403	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,401.84450	1,260.284	14.94	0.6597	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,336.60930	1,205.132	15.17	0.6319	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			551.90930	633.832	15.17	0.3681	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,510.96490	3,298.547	12.88	0.9772	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			16.26490	17.247	12.88	0.0228	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,951.22410	1,791.730	14.22	0.7980	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			206.52410	260.430	14.22	0.2020	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,342.31440	1,210.098	15.16	0.6337	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			547.61440	628.798	15.16	0.3663	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,142.85630	2,300.463	18.14	0.7042	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			517.55630	461.763	18.14	0.2958	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,348.03870	1,215.078	15.15	0.6355	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			543.33870	623.778	15.15	0.3645	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			380.80000	441.506	14.82	0.2860	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,652.40000	1,499.206	14.82	0.7140	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,989.90800	2,142.965	17.92	0.6779	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			581.50800	520.665	17.92	0.3221	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			506.08150	578.312	15.06	0.3420	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,451.58150	1,309.712	15.06	0.6580	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			543.59090	618.392	15.17	0.3467	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,484.89090	1,344.592	15.17	0.6533	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,725.48900	1,571.883	14.89	0.7172	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			394.18900	455.683	14.89	0.2828	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,136.03930	2,290.958	18.12	0.6812	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			597.33930	537.158	18.12	0.3188	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			614.89370	555.586	18.27	0.3177	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			405.48210	467.576	14.94	0.2798	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,792.58210	1,638.476	14.94	0.7202	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,257.79370	2,414.686	18.27	0.6823	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			577.47740	655.536	15.29	0.3488	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,530.37740	1,392.035	15.29	0.6512	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,781.37630	5,972.623	21.41	0.8910	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			195.37630	169.923	21.41	0.1090	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			686.25030	621.504	18.03	0.3445	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,082.25030	2,234.204	18.03	0.6555	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			684.05090	619.454	18.04	0.3435	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,090.05090	2,242.154	18.04	0.6565	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			688.46500	623.561	18.02	0.3455	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,074.46500	2,226.261	18.02	0.6545	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,394.05390	2,553.103	18.43	0.6839	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			632.75390	574.303	18.43	0.3161	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			416.28080	478.626	14.96	0.2763	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,864.98080	1,709.826	14.96	0.7237	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			611.05040	691.108	15.38	0.3508	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,573.55040	1,436.108	15.38	0.6492	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			643.31790	725.466	15.47	0.3528	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,611.71790	1,475.166	15.47	0.6472	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			674.02840	758.604	15.54	0.3542	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,652.02840	1,516.804	15.54	0.6458	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			706.17780	791.919	15.61	0.3554	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,693.87780	1,558.619	15.61	0.6446	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			735.89330	823.184	15.67	0.3572	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,725.59330	1,590.784	15.67	0.6428	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			767.31450	856.288	15.73	0.3575	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,772.41450	1,637.988	15.73	0.6425	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,203.15490	1,108.160	17.19	0.4767	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,598.75490	1,727.560	17.19	0.5233	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,199.79870	1,105.056	17.20	0.4756	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,605.39870	1,734.456	17.20	0.5244	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,196.45330	1,101.955	17.21	0.4746	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	12/06/2020	Foreign Exchange Option	15.18	Put			1,612.05330	1,741.355	17.21	0.5254	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,738.52600	1,870.214	17.35	0.5311	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,221.82600	1,127.914	17.35	0.4689	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,334.16690	1,234.593	17.38	0.4865	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,720.36690	1,851.093	17.38	0.5135	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,330.78740	1,231.455	17.39	0.4856	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,726.98740	1,857.955	17.39	0.5144	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,337.55650	1,237.732	17.37	0.4875	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,713.75650	1,844.232	17.37	0.5125	0.00	0	0
Total \$ / R Option												1,488,441.00	5,000	3,087,053
Total \$ / R												1,706,825,338.20	129,599	3,818,114
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.39780		13.59610			0.0000	133,978.00	10	355
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.72320		13.75010			0.0000	0.00	0	15
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.70960		13.91440			0.0000	0.00	0	5
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.86100		14.06970			0.0000	0.00	0	0
Total \$ / R MAXI Future												133,978.00	10	375
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			17,905.80610	12,763.432	16.61	0.2543	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			59,295.80610	73,983.432	16.61	0.7457	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			17,652.94120	12,576.213	16.63	0.2512	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			60,042.94120	74,796.213	16.63	0.7488	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			18,162.33370	12,953.416	16.58	0.2575	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			58,552.33370	73,173.416	16.58	0.7425	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			203,688.20860	206,445.055	19.09	0.8533	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			11,698.20860	11,765.055	19.09	0.1467	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			16,969.30830	17,019.255	18.38	0.2030	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			161,959.30830	164,699.255	18.38	0.7970	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			16,833.75890	16,884.402	18.39	0.2016	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			162,823.75890	165,564.402	18.39	0.7984	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			17,105.76430	17,155.243	18.36	0.2044	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			161,095.76430	163,835.243	18.36	0.7956	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			64,814.14980	56,138.368	15.94	0.4540	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			76,374.14980	88,178.368	15.94	0.5460	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			64,434.55620	55,803.677	15.95	0.4519	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			76,994.55620	88,843.677	15.95	0.5481	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			65,195.52630	56,475.123	15.92	0.4561	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			75,755.52630	87,515.123	15.92	0.5439	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			71,975.33770	63,494.563	16.31	0.4375	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			102,005.33770	114,394.563	16.31	0.5625	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			71,631.17680	63,187.158	16.32	0.4358	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			102,661.17680	115,087.158	16.32	0.5642	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			72,321.77400	63,804.107	16.30	0.4392	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			101,351.77400	113,704.107	16.30	0.5608	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 MAXI Option												0.00	0	0
Total \$ / R MAXI												133,978.00	10	375
£ / R	On	17/09/2018	Foreign Exchange Future			17.65220		17.86160			0.0000	970,871.00	55	226,624
£ / R	On	14/12/2018	Foreign Exchange Future			18.15140		18.13430			0.0000	36,302.80	2	9,885
£ / R	On	18/03/2019	Foreign Exchange Future			18.21730		18.43570			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			18.49870		18.72210			0.0000	0.00	0	6,156
Total £ / R Future												1,007,173.80	57	247,597
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			244.06180	178.231	14.74	0.2899	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			632.46180	776.031	14.74	0.7101	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			241.03090	175.880	14.75	0.2869	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			639.43090	783.681	14.75	0.7131	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			247.12830	180.609	14.72	0.2930	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			625.52830	768.409	14.72	0.7070	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			651.69150	663.607	14.31	0.5256	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			637.39150	632.207	14.31	0.4744	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			646.98260	658.938	14.31	0.5231	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			642.68260	637.538	14.31	0.4769	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			656.42520	668.296	14.30	0.5280	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			632.12520	626.896	14.30	0.4720	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			951.91400	838.332	14.99	0.5091	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			816.21400	921.032	14.99	0.4909	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			947.14320	834.129	14.99	0.5073	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			821.44320	926.829	14.99	0.4927	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			956.69720	842.547	14.98	0.5109	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			810.99720	915.247	14.98	0.4891	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,149.17860	1,033.777	15.73	0.5106	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,057.07860	1,165.077	15.73	0.4894	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,144.61520	1,029.666	15.73	0.5092	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,062.51520	1,170.966	15.73	0.4908	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,153.75660	1,037.896	15.72	0.5120	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,051.65660	1,159.196	15.72	0.4880	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												1,007,173.80	57	247,597
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12101		0.12246			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12475		0.12465			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12562		0.12714			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12796		0.12952			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			107.32090	86.244	19.40	0.1805	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	0.13	Put			860.82090	985.044	19.40	0.8195	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			26.66700	16.894	21.31	0.0427	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,780.16700	1,915.694	21.31	0.9573	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			436.24700	351.541	15.98	0.5661	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			189.74700	250.341	15.98	0.4339	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			756.88880	766.813	16.15	0.6680	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			291.88880	291.813	16.15	0.3320	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			352.89550	362.763	18.51	0.3829	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			887.89550	887.763	18.51	0.6171	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,491.68640	1,500.525	13.05	0.9431	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			26.68640	25.526	13.05	0.0569	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,145.46090	1,032.123	18.16	0.6502	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			431.46090	470.023	18.16	0.3498	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			657.34480	581.349	19.03	0.4416	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			943.34480	1,019.249	19.03	0.5584	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,852.69480	1,711.154	17.30	0.8467	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			138.69480	149.054	17.30	0.1533	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			857.80100	779.299	18.10	0.4971	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			905.90100	983.399	18.10	0.5029	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			540.57510	489.249	19.38	0.3444	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,588.67510	1,693.349	19.38	0.6556	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,327.27410	1,219.109	16.21	0.6902	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			375.37410	423.209	16.21	0.3098	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	31/07/2018	Foreign Exchange Future			15.59170		15.82190			0.0000	0.00	0	33
€ / R	On	07/09/2018	Foreign Exchange Future			15.71220		15.94380			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			15.72480		15.95670			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			15.74400		15.97610			0.0000	13,539,840.00	860	133,606
€ / R	On	25/09/2018	Foreign Exchange Future			15.76950		16.00170			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			16.23780		16.26860			0.0000	665,749.80	41	28,152
€ / R	On	18/03/2019	Foreign Exchange Future			16.35420		16.59640			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.66410		16.91180			0.0000	0.00	0	5,256
Total € / R Future												14,205,589.80	901	171,889
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			8.53170	22.650	16.02	0.1296	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			620.43170	404.350	16.02	0.8704	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			174.71870	261.305	13.91	0.4424	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			498.51870	353.505	13.91	0.5576	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			181.38390	267.383	13.84	0.4375	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			518.08390	372.183	13.84	0.5625	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			127.13600	84.725	16.12	0.1665	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,212.36890	1,417.091	16.78	0.8933	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,734.32190	1,505.384	14.17	0.9671	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	14.25	Put			8.22190	11.384	14.17	0.0329	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			342.37480	243.436	14.52	0.3982	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			366.27480	499.436	14.52	0.6018	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			911.03600	1,100.725	16.12	0.8335	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,203.46590	1,407.834	16.77	0.8920	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			415.74490	296.849	14.20	0.4625	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			289.64490	402.849	14.20	0.5375	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,587.30980	3,819.031	22.35	0.9930	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			3.40980	3.031	22.35	0.0070	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			78.46890	51.091	16.78	0.1067	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.87240	0.501	26.38	0.0011	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,478.72170	2,247.012	16.86	0.9914	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			2.62170	3.012	16.86	0.0086	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			77.38690	50.359	16.80	0.1053	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,221.28690	1,426.359	16.80	0.8947	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			79.56590	51.834	16.77	0.1080	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,654.77240	5,886.501	26.38	0.9989	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			430.22700	568.406	14.67	0.6178	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			341.92700	247.906	14.67	0.3822	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			180.17320	181.287	17.16	0.1967	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,811.57320	1,843.487	17.16	0.8033	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			182.70580	183.847	17.13	0.1991	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,794.10580	1,826.047	17.13	0.8009	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			181.43890	182.566	17.15	0.1979	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,802.83890	1,834.766	17.15	0.8021	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			995.09390	860.136	14.23	0.5705	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			528.69390	635.936	14.23	0.4295	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			989.87720	855.471	14.24	0.5684	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			533.47720	641.271	14.24	0.4316	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			984.68380	850.823	14.25	0.5662	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			538.28380	646.623	14.25	0.4338	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			955.14610	840.090	14.90	0.4932	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			913.34610	1,045.990	14.90	0.5068	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			951.02740	836.415	14.91	0.4916	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			919.22740	1,052.315	14.91	0.5084	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			959.28240	843.776	14.89	0.4948	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			907.48240	1,039.676	14.89	0.5052	0.00	0	0
Total € / R Option												0.00	0	290,206
Total € / R												14,205,589.80	901	462,095
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.94950		10.04130			0.0000	0.00	0	12,322
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.19660		10.16040			0.0000	0.00	0	11,415
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.19660		10.29110			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.32110		10.41780			0.0000	0.00	0	4,929

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Future												0.00	0	28,666
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			7.70780	5.240	14.35	0.0254	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,076.40780	1,165.740	14.35	0.9746	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			7.49300	5.098	14.39	0.0248	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,086.19300	1,175.598	14.39	0.9752	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			7.28450	4.961	14.42	0.0241	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,095.98450	1,185.461	14.42	0.9759	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,364.12520	1,332.024	14.09	0.9050	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			35.71060	39.998	14.06	0.0980	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,345.31060	1,313.398	14.06	0.9020	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			35.11280	39.306	14.07	0.0965	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,354.71280	1,322.706	14.07	0.9035	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			34.52520	38.624	14.09	0.0950	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			432.39650	485.278	12.06	0.5458	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			359.55670	318.300	12.08	0.4504	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			438.45670	491.700	12.08	0.5496	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			367.47240	325.490	12.04	0.4580	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			426.37240	478.890	12.04	0.5420	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			363.49650	321.878	12.06	0.4542	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			885.52530	952.860	13.46	0.6719	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			290.88240	261.743	13.48	0.3258	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			893.08240	960.643	13.48	0.6742	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			295.79040	266.198	13.44	0.3304	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			877.99040	945.098	13.44	0.6696	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			293.32530	263.960	13.46	0.3281	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	28,666
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.46430		10.48690			0.0000	0.00	0	845
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.47020		10.62890			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	845
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,036.12370	1,014.803	11.76	0.9160	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			29.22370	30.503	11.76	0.0840	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,027.05140	1,005.767	11.76	0.9138	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			30.15140	31.467	11.76	0.0862	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,045.22040	1,023.864	11.76	0.9182	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			28.32040	29.564	11.76	0.0818	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			404.97560	339.402	13.44	0.4316	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			506.07560	599.202	13.44	0.5684	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			401.16320	336.099	13.45	0.4284	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			512.26320	605.899	13.45	0.5716	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			408.82210	342.732	13.42	0.4349	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
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			499.92210	592.532	13.42	0.5651	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	845
CF CANDCO	On	15/10/2018	Foreign Exchange Future			383.45390		445.84990			0.0000	0.00	0	25,000
Total CF CANDCO CC01 Future												0.00	0	25,000
Total CF CANDCO CC01												0.00	0	25,000
CHF / R	On	17/09/2018	Foreign Exchange Future			13.54550		13.75540			0.0000	0.00	0	1,575
CHF / R	On	14/12/2018	Foreign Exchange Future			13.98310		14.02130			0.0000	0.00	0	400
CHF / R	On	18/03/2019	Foreign Exchange Future			14.09990		14.32020			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.38010		14.60720			0.0000	0.00	0	150
Total CHF / R Future												0.00	0	2,125
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			43.25300	26.607	17.52	0.0675	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,317.85300	1,511.107	17.52	0.9325	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			42.62650	26.274	17.56	0.0666	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,327.22650	1,520.774	17.56	0.9334	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			42.00990	25.946	17.60	0.0658	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,336.60990	1,530.446	17.60	0.9342	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			982.34410	945.428	13.53	0.7624	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			171.04410	172.328	13.53	0.2376	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			974.86800	937.935	13.52	0.7597	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			173.56800	174.835	13.52	0.2403	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			989.84770	952.948	13.53	0.7651	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			168.54770	169.848	13.53	0.2349	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			604.04050	507.988	14.66	0.4387	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			743.84050	868.088	14.66	0.5613	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			600.25560	504.722	14.68	0.4365	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			750.05560	874.821	14.68	0.5635	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			596.49380	501.481	14.69	0.4343	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			756.29380	881.581	14.69	0.5657	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			760.39310	656.836	14.90	0.4618	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			873.19310	996.736	14.90	0.5382	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			756.58790	653.481	14.92	0.4600	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			879.38790	1,003.381	14.92	0.5400	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			752.80190	650.137	14.93	0.4582	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			885.60190	1,010.037	14.93	0.5418	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,125
CNH / R	On	17/09/2018	Foreign Exchange Future			1.96970		1.99260			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.01360		2.01060			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
CNH / R	On	18/03/2019	Foreign Exchange Future			2.00750		2.03000			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.02590		2.04850			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,437.47600	1,645.731	14.46	0.9140	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			55.31370	37.157	14.61	0.0758	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,529.31370	1,740.157	14.61	0.9242	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			48.19440	32.322	14.76	0.0668	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,622.19440	1,835.322	14.76	0.9332	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			63.47600	42.731	14.46	0.0860	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,232.42820	1,251.143	12.15	0.7680	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			226.42820	215.143	12.15	0.2320	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,160.25160	1,179.086	12.19	0.7461	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			254.25160	243.086	12.19	0.2539	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,306.85630	1,325.529	12.12	0.7891	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			200.85630	189.529	12.12	0.2109	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			631.25210	547.982	13.69	0.3783	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,231.25210	1,372.982	13.69	0.6217	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			599.77030	519.444	13.76	0.3629	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,299.77030	1,444.444	13.76	0.6371	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			664.29600	577.986	13.62	0.3942	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,164.29600	1,302.986	13.62	0.6058	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,412.91030	1,272.902	13.63	0.5958	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			727.91030	813.902	13.63	0.4042	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,358.39060	1,222.413	13.68	0.5805	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			773.39060	863.413	13.68	0.4195	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,469.02280	1,325.002	13.59	0.6112	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			684.02280	766.002	13.59	0.3888	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			2.11530		2.14700			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.18290		2.18770			0.0000	0.00	0	15
DKK / R	On	18/03/2019	Foreign Exchange Future			2.19930		2.23240			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.24170		2.27560			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	260
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			34.38330	24.262	15.82	0.0463	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,064.38330	2,371.262	15.82	0.9537	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			31.54400	22.699	16.13	0.0430	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,161.54400	2,469.699	16.13	0.9570	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			29.00920	21.292	16.43	0.0400	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,259.00920	2,568.292	16.43	0.9600	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,278.01280	1,244.624	12.79	0.7202	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			301.01280	315.624	12.79	0.2798	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,210.29010	1,177.206	12.80	0.6996	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			333.29010	348.206	12.80	0.3004	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,347.92650	1,314.223	12.77	0.7402	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			270.92650	285.223	12.77	0.2598	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			883.89110	748.312	14.29	0.4290	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,159.89110	1,355.312	14.29	0.5710	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			964.09300	817.354	14.13	0.4585	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,040.09300	1,224.354	14.13	0.5415	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			922.45650	782.116	14.21	0.4436	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,098.45650	1,289.116	14.21	0.5564	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			611.91150	711.121	13.94	0.3377	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,903.66160	1,668.230	13.95	0.6492	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			647.66160	751.229	13.95	0.3508	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,840.73990	1,613.195	14.00	0.6357	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			684.73990	796.195	14.00	0.3643	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,967.91150	1,728.121	13.94	0.6623	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	260
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.70850		1.73370			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.75260		1.75600			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.75350		1.77960			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.77490		1.80160			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			109.29130	74.233	17.67	0.1302	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,272.29130	1,489.233	17.67	0.8698	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			96.95980	65.019	17.80	0.1161	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,359.95980	1,580.019	17.80	0.8839	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			122.69000	83.892	17.49	0.1450	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,185.69000	1,398.892	17.49	0.8550	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,944.96660	1,910.766	14.62	0.8939	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			84.96660	84.766	14.62	0.1061	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,854.55270	1,821.191	14.50	0.8825	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			94.55270	95.191	14.50	0.1175	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,036.28090	2,001.366	14.75	0.9045	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			76.28090	75.366	14.75	0.0955	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			841.58650	727.929	15.79	0.4608	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			945.58650	1,092.929	15.79	0.5392	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			802.51290	693.717	15.90	0.4442	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,006.51290	1,158.717	15.90	0.5558	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			882.42720	763.803	15.68	0.4779	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			886.42720	1,028.803	15.68	0.5221	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,247.39240	1,103.044	15.45	0.5520	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
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			831.39240	954.044	15.45	0.4480	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,200.54580	1,060.616	15.54	0.5367	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			884.54580	1,011.616	15.54	0.4633	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,295.90370	1,147.097	15.35	0.5675	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			779.90370	898.097	15.35	0.4325	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		0.13360			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13320		0.13380			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13100		0.13360			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12900		0.13200			0.0000	0.00	0	1,093
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			1.64480		1.66610			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.69030		1.69050			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.69520		1.71730			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.72010		1.74250			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			9.12270		9.22550			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.34770		9.33310			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.34690		9.45310			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.46160		9.57000			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			25.48110	16.392	14.56	0.0729	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			719.98110	813.692	14.56	0.9271	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			24.71220	15.874	14.59	0.0709	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			729.21220	823.174	14.59	0.9291	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			23.96500	15.372	14.61	0.0689	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			738.46500	832.672	14.61	0.9311	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			527.16280	534.475	12.14	0.7388	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			124.06280	116.775	12.14	0.2612	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			520.31120	527.606	12.15	0.7338	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			127.21120	119.905	12.15	0.2662	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			534.06940	541.401	12.13	0.7437	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			120.96940	113.701	12.13	0.2563	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			455.65350	513.858	13.52	0.5530	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			376.73540	327.916	13.48	0.4544	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			443.63540	501.016	13.48	0.5456	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
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			372.72540	324.319	13.50	0.4507	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			449.62540	507.419	13.50	0.5493	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			368.75350	320.758	13.52	0.4470	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			374.33350	332.553	14.56	0.3914	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			724.33350	790.953	14.56	0.6086	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			371.11830	329.743	14.57	0.3887	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			731.11830	798.143	14.57	0.6113	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			377.57170	335.387	14.54	0.3940	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			717.57170	783.786	14.54	0.6060	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.29690		1.30990			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.32210		1.32030			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31480		1.33050			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32270		1.33970			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			601.00000	731.000		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			701.00000	831.000		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			501.00000	631.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			603.00000	621.000		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			503.00000	521.000		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			703.00000	721.000		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			95.00000	252.000		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			195.00000	352.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			5.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	152.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			197.00000	27.000		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			97.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	73.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			297.00000	127.000		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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R									0.00	0	0
QUANTO £On 17/09/2018 Foreign Exchange Future			1.31750		1.31370			0.0000	0.00	0	8
Total QUANTO £ / \$ Future									0.00	0	8
Total QUANTO £ / \$									0.00	0	8
QUANTO €On 17/09/2018 Foreign Exchange Future			1.17510		1.17500			0.0000	0.00	0	180
Total QUANTO € / \$ Future									0.00	0	180
Total QUANTO € / \$									0.00	0	180
SGD / R On 17/09/2018 Foreign Exchange Future			9.84060		9.96740			0.0000	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Future			10.10290		10.10420			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.12020		10.25310			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.25840		10.39420			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			179.23230	127.551	12.83	0.3830	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.00	Put			211.83230	286.951	12.83	0.6170	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.01	Call			175.11770	124.406	12.86	0.3757	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.01	Put			217.71770	293.806	12.86	0.6243	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	9.99	Call			183.42730	130.767	12.80	0.3903	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	9.99	Put			206.02730	280.167	12.80	0.6097	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Call			796.13420	795.131	12.11	0.8488	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			61.93420	62.231	12.11	0.1512	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			787.87500	786.849	12.11	0.8454	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			63.67500	63.949	12.11	0.1546	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			804.43130	803.447	12.11	0.8520	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			60.23130	60.547	12.11	0.1480	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			395.23790	338.668	13.38	0.4422	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			482.13790	558.468	13.38	0.5578	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			391.33400	335.218	13.40	0.4388	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			488.23400	565.018	13.40	0.5612	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			399.18080	342.151	13.37	0.4456	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			476.08080	551.951	13.37	0.5544	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			719.11950	637.207	13.20	0.6022	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			334.91950	388.807	13.20	0.3978	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			730.33320	647.582	13.18	0.6085	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			326.13320	379.182	13.18	0.3915	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			724.70770	642.378	13.19	0.6053	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			330.50770	383.978	13.19	0.3947	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / 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
TRY / R	On	17/09/2018	Foreign Exchange Future			2.67770		2.79660			0.0000	0.00	0	12,975
TRY / R	On	14/12/2018	Foreign Exchange Future			2.63310		2.71840			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.51710		2.63460			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.44270		2.56540			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			2.18910	1.790	27.22	0.0181	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			565.58910	684.090	27.22	0.9819	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			2.17730	1.786	27.51	0.0179	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			575.57730	694.086	27.51	0.9821	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			2.20230	1.796	26.93	0.0183	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			555.60230	674.096	26.93	0.9817	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			49.34940	33.006	20.38	0.1894	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			300.94940	369.906	20.38	0.8106	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			47.34480	31.564	20.40	0.1827	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			308.94480	378.464	20.40	0.8173	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			51.42830	34.506	20.36	0.1964	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			293.02830	361.406	20.36	0.8036	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			119.50140	77.597	19.28	0.3281	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			214.90140	290.497	19.28	0.6719	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			115.79910	75.035	19.30	0.3199	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			221.19910	297.935	19.30	0.6801	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			123.29580	80.236	19.26	0.3365	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			208.69580	283.136	19.26	0.6635	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			14.27060	8.378	21.60	0.0442	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			978.87060	1,095.678	21.60	0.9558	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			13.82360	8.100	21.60	0.0429	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			988.42360	1,105.400	21.60	0.9571	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			14.73110	8.664	21.60	0.0455	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			969.33110	1,085.964	21.60	0.9545	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			1.32020		1.33420			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.29640		1.28820			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.23230		1.24250			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.19190		1.20450			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / 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
Total Futures									1 720 683 638.80	125,567	1,222,751
Total Options									1 488 441.00	5,000	3,377,259
Grand Total:									1,722,172,079.80	130,567	4,600,010