



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: 10/07/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/07/2018 Foreign Exchange Future			13.37220		13.37080			0.0000	0.00	0	142
\$ / R On 16/07/2018 Foreign Exchange Future			13.37750		13.37780			0.0000	0.00	0	34
\$ / R On 20/07/2018 Foreign Exchange Future			13.38450		13.38480			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.39150		13.39170			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.39320		13.39350			0.0000	535,728,000.00	40,000	20,571
\$ / R On 27/07/2018 Foreign Exchange Future			13.39670		13.39690			0.0000	0.00	0	920
\$ / R On 31/07/2018 Foreign Exchange Future			13.40360		13.40390			0.0000	0.00	0	1,867
\$ / R On 02/08/2018 Foreign Exchange Future			13.40710		13.40740			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.41580		13.41610			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.42620		13.42650			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.42970		13.43000			0.0000	6,714,850.00	500	5,470
\$ / R On 20/08/2018 Foreign Exchange Future			13.43850		13.43860			0.0000	0.00	0	600
\$ / R On 31/08/2018 Foreign Exchange Future			13.45770		13.45760			0.0000	0.00	0	3,404
\$ / R On 03/09/2018 Foreign Exchange Future			13.46290		13.46280			0.0000	0.00	0	197
\$ / R On 13/09/2018 Foreign Exchange Future			13.48040		13.48010			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.48730		13.48700			0.0000	842,902,300.80	62,496	508,603
\$ / R On 25/09/2018 Foreign Exchange Future			13.50120		13.50090			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.50640		13.50620			0.0000	0.00	0	4,137
\$ / R On 02/10/2018 Foreign Exchange Future			13.51330		13.51310			0.0000	0.00	0	55
\$ / R On 25/10/2018 Foreign Exchange Future			13.55310		13.55300			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			13.56000		13.55990			0.0000	0.00	0	225

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Future			13.56350		13.56340			0.0000	0.00	0	3,608
\$ / R	On	01/11/2018	Foreign Exchange Future			13.56520		13.56510			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.57210		13.57200			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.58590		13.58590			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.59110		13.59110			0.0000	0.00	0	700
\$ / R	On	30/11/2018	Foreign Exchange Future			13.61540		13.61530			0.0000	0.00	0	3,363
\$ / R	On	11/12/2018	Foreign Exchange Future			13.63440		13.63430			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.63960		13.63950			0.0000	98,655,226.80	7,233	72,402
\$ / R	On	21/12/2018	Foreign Exchange Future			13.65170		13.65160			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.66900		13.66900			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.67250		13.67240			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			13.72040		13.72030			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.72210		13.72200			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.74420		13.74410			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.76980		13.76970			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.80040		13.80030			0.0000	138,004.00	10	5,932
\$ / R	On	27/03/2019	Foreign Exchange Future			13.81570		13.81560			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.81910		13.81900			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.82590		13.82580			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.87400		13.87370			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.92750		13.92690			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.93270		13.93200			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.95170		13.95090			0.0000	6,975,850.00	500	15,410
\$ / R	On	28/06/2019	Foreign Exchange Future			13.97590		13.97490			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			13.98110		13.98010			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.98450		13.98350			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.03540		14.03380			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.03730		14.03570			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.09120		14.08880			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.09680		14.09430			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.12280		14.11990			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.14880		14.14550			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.15250		14.14920			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.20650		14.20230			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.26040		14.25540			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.26590		14.26090			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.28640		14.28100			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.31990		14.31400			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.32360		14.31760			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.37750		14.37070			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.43510		14.42750			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.49280		14.48420			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.54300		14.53370			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.60620		14.59590			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.62480		14.61420			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.71590		14.70430			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			14.82320		14.81090			0.0000	0.00	0	0
Total \$ / R Future												1,491,114,231.60	110,739	803,932
\$ / R	On	12/07/2018	Foreign Exchange Option	13.79	Put			425.29640	422.330	24.49	0.9543	0.00	0	0
\$ / R	On	12/07/2018	Foreign Exchange Option	13.79	Call			6.09640	4.530	24.49	0.0457	0.00	0	0
\$ / R	On	16/07/2018	Foreign Exchange Option	13.71	Put			355.13260	353.806	17.56	0.8598	0.00	0	0
\$ / R	On	16/07/2018	Foreign Exchange Option	13.71	Call			22.93260	21.306	17.56	0.1402	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			445.78650	442.169	16.94	0.8590	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			30.58650	26.669	16.94	0.1410	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,328.51180	2,328.666	26.01	0.9991	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			0.21180	0.166	26.01	0.0009	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			5.47480	4.966	19.73	0.0256	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,063.77480	1,063.466	19.73	0.9744	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			2,548.44140	2,548.605	27.10	0.9994	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			0.14140	0.106	27.10	0.0006	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			811.37780	810.083	18.48	0.9432	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			13.07780	11.583	18.48	0.0568	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Call			125.57260	122.166	15.66	0.4074	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Put			232.07260	228.966	15.66	0.5926	9,158,656.00	40,000	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			907.52550	906.871	18.97	0.9522	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			11.02550	10.071	18.97	0.0478	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			1.57330	1.360	20.03	0.0071	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,338.47330	1,338.060	20.03	0.9929	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			254.04950	252.984	15.63	0.5685	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			157.94950	156.584	15.63	0.4315	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,916.47080	2,916.769	27.35	0.9985	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			0.37080	0.369	27.35	0.0015	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,416.66390	2,416.987	24.42	0.9974	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			0.56390	0.587	24.42	0.0026	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			450.47740	449.618	14.28	0.8185	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			46.57740	46.018	14.28	0.1815	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			472.84040	471.588	16.79	0.7591	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			76.74040	75.188	16.79	0.2409	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			12.25800	12.330	14.67	0.0576	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			759.65800	759.430	14.67	0.9424	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			92.21250	91.930	16.91	0.2508	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			536.11250	536.130	16.91	0.7492	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,764.51960	2,764.847	23.82	0.9975	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			0.61960	0.647	23.82	0.0025	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			7.27830	7.038	16.47	0.0293	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,103.37830	1,102.838	16.47	0.9707	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,219.46220	1,219.189	18.97	0.9254	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			25.96220	25.389	18.97	0.0746	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			279.48530	280.503	15.42	0.5150	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			239.48530	240.203	15.42	0.4850	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			345.70020	346.368	15.60	0.5581	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	20/08/2018	Foreign Exchange Option	13.56	Call			224.30020	224.868	15.60	0.4419	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,596.32530	2,596.225	20.17	0.9886	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			3.92530	3.925	20.17	0.0114	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			573.89440	574.156	14.54	0.7447	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			116.29440	116.456	14.54	0.2553	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			427.61310	427.868	15.81	0.5823	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			235.21310	235.568	15.81	0.4177	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			532.16330	532.089	16.25	0.6476	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			189.76330	189.789	16.25	0.3524	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,115.16370	3,115.083	22.33	0.9924	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			2.76370	2.783	22.33	0.0076	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			27.43550	26.474	14.16	0.0776	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			1,020.23550	1,019.374	14.16	0.9224	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			253.85360	254.181	14.94	0.4031	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			433.95360	434.581	14.94	0.5969	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			65.85710	64.722	18.63	0.1238	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,438.85710	1,437.422	18.63	0.8762	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			64.98870	63.841	18.64	0.1223	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,447.98870	1,446.541	18.64	0.8777	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			66.73710	65.615	18.61	0.1253	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,429.73710	1,428.315	18.61	0.8747	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,665.55130	2,664.084	20.69	0.9745	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			12.55130	11.384	20.69	0.0255	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			737.03820	737.714	14.20	0.7925	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			100.03820	100.414	14.20	0.2075	0.00	0	3,750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,489.22010	2,489.402	18.87	0.9942	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			2.22010	2.102	18.87	0.0058	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			657.36050	658.106	14.37	0.7484	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			130.36050	130.806	14.37	0.2516	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,698.43570	1,696.768	19.08	0.9118	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			45.43570	44.068	19.08	0.0882	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,024.12070	1,025.755	13.84	0.9020	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			37.12070	38.455	13.84	0.0980	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			929.17070	930.665	13.95	0.8726	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			52.17070	53.365	13.95	0.1274	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,498.51640	2,496.963	20.42	0.9685	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			15.51640	14.263	20.42	0.0315	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,567.21350	2,565.695	20.53	0.9711	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			14.21350	12.995	20.53	0.0289	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			895.64000	897.047	13.99	0.8608	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			58.64000	59.747	13.99	0.1392	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			454.04570	454.438	15.61	0.5567	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			291.04570	291.738	15.61	0.4433	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			264.05300	264.564	15.82	0.4111	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			507.05300	507.264	15.82	0.5889	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,537.08800	3,536.862	22.41	0.9903	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	17.02	Call			4.08800	4.162	22.41	0.0097	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			415.47110	416.452	15.00	0.5707	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			288.47110	289.152	15.00	0.4293	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,606.52190	2,605.023	20.59	0.9725	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			13.52190	12.323	20.59	0.0275	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,742.69450	1,743.292	15.36	0.9820	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			5.69450	5.992	15.36	0.0180	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			474.36270	475.289	14.82	0.6208	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			237.36270	237.989	14.82	0.3792	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,813.35800	2,812.150	20.97	0.9786	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			10.35800	9.450	20.97	0.0214	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,643.54160	1,644.274	14.89	0.9789	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			6.54160	6.974	14.89	0.0211	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,495.11710	1,496.117	14.19	0.9729	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			8.11710	8.817	14.19	0.0271	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			259.87900	260.532	14.90	0.4020	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			446.87900	447.832	14.90	0.5980	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,891.65690	1,892.102	16.06	0.9859	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			4.65690	4.802	16.06	0.0141	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,205.49200	1,207.076	13.64	0.9433	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			18.49200	19.776	13.64	0.0567	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,991.08930	1,991.459	16.53	0.9879	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			4.08930	4.159	16.53	0.0121	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			81.57610	82.304	14.12	0.1785	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			798.57610	799.604	14.12	0.8215	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			361.72650	362.460	15.22	0.4925	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			348.72650	349.760	15.22	0.5075	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,792.32050	1,792.861	15.60	0.9834	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			5.32050	5.561	15.60	0.0166	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			15.26970	16.495	13.59	0.0487	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,252.26970	1,253.795	13.59	0.9513	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,594.02180	1,594.833	14.66	0.9771	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			7.02180	7.533	14.66	0.0229	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			2,010.98590	2,011.342	16.63	0.9883	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			3.98590	4.042	16.63	0.0117	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			870.86450	872.195	14.03	0.8514	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			63.86450	64.895	14.03	0.1486	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			216.04530	216.643	14.75	0.3565	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			503.04530	503.943	14.75	0.6435	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			88.18870	88.795	14.15	0.1891	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			775.18870	776.095	14.15	0.8109	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			142.75280	143.224	14.43	0.2683	0.00	0	73,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			629.75280	630.524	14.43	0.7317	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			714.77240	715.464	14.24	0.7808	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			107.77240	108.164	14.24	0.2192	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,041.78480	1,043.431	13.82	0.9068	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	12.48	Put			34.78480	36.131	13.82	0.0932	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,317.00000	5,317.300	22.26	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	22.26	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			954.67920	956.226	13.92	0.8811	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			47.67920	48.926	13.92	0.1189	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,131.75160	1,133.396	13.72	0.9286	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			24.75160	26.096	13.72	0.0714	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,113.55010	1,115.202	13.74	0.9246	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			26.55010	27.902	13.74	0.0754	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			491.42670	492.336	14.78	0.6345	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			224.42670	225.036	14.78	0.3655	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			422.21030	422.719	15.48	0.5358	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			309.21030	310.019	15.48	0.4642	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			1,293.01490	1,291.681	18.25	0.8520	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			80.01490	78.981	18.25	0.1480	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			189.72280	189.663	16.54	0.3146	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			702.72280	702.363	16.54	0.6854	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			1,567.69010	1,566.112	18.85	0.8954	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			54.69010	53.412	18.85	0.1046	0.00	0	4,000
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			2,608.05660	2,606.916	20.76	0.9635	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			18.95660	18.116	20.76	0.0365	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			666.30800	667.935	14.52	0.7244	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			160.10800	161.535	14.52	0.2756	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			557.39680	558.574	15.99	0.5912	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			283.59680	284.974	15.99	0.4088	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			571.12700	572.267	16.04	0.5983	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			277.32700	278.667	16.04	0.4017	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,301.86500	3,301.551	21.44	0.9831	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			8.06500	7.951	21.44	0.0169	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,761.64300	2,760.798	21.06	0.9661	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			17.84300	17.198	21.06	0.0339	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			98.21760	99.955	14.21	0.1907	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			851.31760	853.255	14.21	0.8093	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,122.80040	1,123.431	17.44	0.7455	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			185.80040	186.531	17.44	0.2545	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,615.96960	1,615.541	18.53	0.8353	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			115.86960	115.541	18.53	0.1647	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			696.47060	698.609	16.19	0.5991	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			329.87060	332.109	16.19	0.4009	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,477.85610	3,476.452	21.46	0.9672	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			21.25610	19.952	21.46	0.0328	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,941.35330	2,940.199	20.84	0.9470	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			34.75330	33.699	20.84	0.0530	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			765.47850	768.964	14.58	0.7135	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			202.07850	205.464	14.58	0.2865	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			608.00630	610.469	15.91	0.5600	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			371.40630	373.969	15.91	0.4400	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			144.02250	147.391	14.35	0.2253	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			899.12250	902.591	14.35	0.7747	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,267.51710	3,266.074	21.28	0.9562	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			29.51710	28.174	21.28	0.0438	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			24.79380	26.424	14.72	0.0534	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,696.79380	1,698.524	14.72	0.9466	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			364.43800	366.933	16.00	0.4265	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			652.43800	654.833	16.00	0.5735	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,440.41230	1,440.266	18.01	0.7864	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			166.31230	166.166	18.01	0.2136	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			21.21470	21.998	15.27	0.0423	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,942.31470	1,943.098	15.27	0.9577	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,766.75640	2,766.601	17.12	0.9888	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			5.65640	5.501	17.12	0.0112	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			307.06500	311.028	14.90	0.3606	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			678.16500	682.128	14.90	0.6394	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,136.80310	3,134.878	20.91	0.9325	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			52.10310	50.278	20.91	0.0675	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			848.50720	853.161	14.59	0.7096	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			233.20720	237.761	14.59	0.2904	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			825.73960	828.022	16.37	0.6089	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			361.03960	363.422	16.37	0.3911	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			635.58280	638.750	15.83	0.5344	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			450.88280	454.150	15.83	0.4656	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,731.99320	3,729.745	22.05	0.9526	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			37.29320	35.145	22.05	0.0474	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			551.44430	555.325	15.49	0.4845	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			535.74430	539.725	15.49	0.5155	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,172.91270	2,171.536	19.06	0.8582	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			117.21270	115.936	19.06	0.1418	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,411.40240	2,409.789	19.43	0.8778	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			100.90240	99.389	19.43	0.1222	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,026.58100	2,027.682	15.01	0.9515	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			27.08100	28.082	15.01	0.0485	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,648.09600	3,645.495	21.67	0.9426	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,639.46670	1,638.822	18.17	0.7848	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			191.82860	191.317	18.14	0.2180	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,622.32860	1,621.716	18.14	0.7820	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			249.92090	250.411	17.47	0.2755	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,458.12430	1,462.673	14.14	0.8859	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			68.62430	73.073	14.14	0.1141	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			190.39320	189.863	18.15	0.2166	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,630.89320	1,630.263	18.15	0.7834	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			188.96670	188.422	18.17	0.2152	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			97.42140	95.879	19.50	0.1182	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,503.27930	1,507.426	14.21	0.8932	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			63.77930	67.826	14.21	0.1068	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			1,055.80430	1,057.317	16.87	0.6637	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			315.30430	316.917	16.87	0.3363	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,310.42090	1,310.811	17.47	0.7245	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			200.69820	200.291	18.05	0.2268	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,981.95660	1,980.756	18.74	0.8336	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			141.45660	140.356	18.74	0.1664	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			520.27110	524.159	15.62	0.5004	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			590.77110	594.559	15.62	0.4996	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,457.92140	2,456.279	19.50	0.8818	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			327.15150	328.943	16.77	0.3468	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,108.70130	1,114.212	14.32	0.7949	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			149.20130	154.612	14.32	0.2051	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			524.18670	528.105	15.60	0.5032	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			584.68670	588.505	15.60	0.4968	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,571.19820	1,570.691	18.05	0.7732	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			445.21210	449.717	15.22	0.4246	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			2,181.05970	2,179.638	19.06	0.8561	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			120.55970	119.238	19.06	0.1439	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,999.90030	1,998.678	18.77	0.8358	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			139.40030	138.278	18.77	0.1642	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			1,017.65150	1,019.343	16.77	0.6532	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			55.00390	58.314	14.35	0.0935	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,691.15180	1,690.407	18.26	0.7931	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			180.65180	180.007	18.26	0.2069	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			489.96250	493.589	15.77	0.4783	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			640.46250	643.989	15.77	0.5217	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			634.71210	639.317	15.22	0.5754	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			48.78350	51.570	14.47	0.0838	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			754.34080	759.386	14.89	0.6438	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			334.84080	339.786	14.89	0.3562	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			634.15450	637.713	15.75	0.5189	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			493.65450	497.313	15.75	0.4811	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,594.50390	1,597.914	14.35	0.9065	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			241.14350	241.478	17.56	0.2670	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,229.07390	1,229.797	17.28	0.7067	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			268.57390	269.397	17.28	0.2933	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			2,153.69620	2,152.301	19.02	0.8532	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			123.19620	121.901	19.02	0.1468	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,668.28350	1,671.170	14.47	0.9162	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			301.73210	303.122	16.98	0.3241	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			870.18580	872.552	16.40	0.6082	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			379.68580	382.152	16.40	0.3918	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,245.22120	1,245.878	17.32	0.7103	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			264.72120	265.478	17.32	0.2897	0.00	0	5,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,351.64350	1,351.878	17.56	0.7330	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			167.40720	172.800	14.37	0.2228	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,780.14320	1,782.348	14.64	0.9291	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			40.64320	42.748	14.64	0.0709	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,237.13970	1,237.828	17.30	0.7085	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			266.63970	267.428	17.30	0.2915	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,102.23210	1,103.521	16.98	0.6759	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			32.21120	33.622	14.85	0.0571	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			471.43770	475.821	15.29	0.4393	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			610.93770	615.421	15.29	0.5607	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,686.83210	1,689.596	14.49	0.9185	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			47.33210	49.996	14.49	0.0815	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,056.90720	1,062.400	14.37	0.7772	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			137.06490	142.466	14.29	0.1928	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			779.00750	781.823	16.16	0.5766	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			418.50750	421.423	16.16	0.4234	8,428,462.00	20,000	16,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			823.64470	828.822	14.72	0.6795	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			284.14470	289.222	14.72	0.3205	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,921.71120	1,923.222	14.85	0.9429	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			202.21660	201.828	18.04	0.2283	0.00	0	16,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,346.10640	1,351.276	14.12	0.8627	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			86.60640	91.676	14.12	0.1373	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,426.71500	1,426.674	17.73	0.7476	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			226.21500	226.274	17.73	0.2524	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,146.56490	1,152.066	14.29	0.8072	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			486.29790	489.892	15.79	0.4756	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			245.57450	250.699	14.58	0.2911	0.00	0	175,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			885.07450	890.299	14.58	0.7089	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			348.26210	353.164	14.93	0.3651	0.00	0	22,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			737.76210	742.764	14.93	0.6349	7,427,643.00	10,000	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,562.71660	1,562.228	18.04	0.7717	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			218.37800	218.292	17.83	0.2446	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			108.77090	114.055	14.20	0.1627	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,248.27090	1,253.655	14.20	0.8373	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			745.00250	747.991	16.07	0.5639	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			434.50250	437.591	16.07	0.4361	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			646.79790	650.292	15.79	0.5244	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			47.59600	45.095	21.67	0.0574	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			910.58350	915.814	14.52	0.7205	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			231.08350	236.213	14.52	0.2795	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			326.05950	331.032	14.86	0.3502	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			765.55950	770.632	14.86	0.6498	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,468.87800	1,468.692	17.83	0.7554	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			332.17250	337.356	14.85	0.3491	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			783.77250	789.056	14.85	0.6509	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,352.36080	1,352.666	17.50	0.7260	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	21/12/2018	Foreign Exchange Option	14.75	Call			253.96080	254.367	17.50	0.2740	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			728.95590	734.073	14.99	0.6217	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			377.35590	382.373	14.99	0.3783	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,278.80060	1,279.407	17.34	0.7106	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			270.40060	271.107	17.34	0.2894	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			927.65040	933.257	14.53	0.7090	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			258.65040	264.257	14.53	0.2910	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			941.52050	943.897	16.43	0.6148	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			390.52050	392.897	16.43	0.3852	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			657.09290	660.939	15.69	0.5135	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			526.09290	529.939	15.69	0.4865	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,962.40090	3,959.251	22.05	0.9426	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			51.40090	48.251	22.05	0.0574	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,329.23590	3,326.559	20.81	0.9218	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			68.23590	65.559	20.81	0.0782	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			225.77930	231.581	14.43	0.2642	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			998.17930	1,004.081	14.43	0.7358	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			265.75910	271.339	14.51	0.2786	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,036.05910	1,041.739	14.51	0.7214	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,006.14320	1,011.744	14.55	0.7090	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			284.14320	289.644	14.55	0.2910	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			1,074.13770	1,076.106	16.64	0.6229	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			416.13770	418.206	16.64	0.3771	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			215.50800	221.399	14.40	0.2402	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,147.50800	1,153.499	14.40	0.7598	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,648.51720	1,648.352	17.86	0.7300	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			292.61720	292.552	17.86	0.2700	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			248.73740	254.072	14.47	0.2516	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,188.43740	1,193.872	14.47	0.7484	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,075.77750	1,080.972	14.59	0.7095	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			306.07750	311.172	14.59	0.2905	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,189.49860	1,191.324	16.83	0.6283	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			439.19860	441.124	16.83	0.3717	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,828.23720	1,830.942	13.99	0.8888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			87.93720	90.542	13.99	0.1112	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,476.27450	3,476.402	15.36	0.9903	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			5.97450	6.002	15.36	0.0097	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			617.87430	620.866	16.05	0.4729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			867.57430	870.466	16.05	0.5271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,057.00520	2,058.386	13.84	0.9225	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			56.70520	57.986	13.84	0.0775	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,279.64750	1,284.901	14.43	0.7626	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			239.34750	244.502	14.43	0.2374	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			518.17650	522.395	15.17	0.3946	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			868.47650	872.795	15.17	0.6054	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,332.49720	2,332.910	13.67	0.9520	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		32.19720	32.510	13.67	0.0480	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,732.26190	1,732.684	17.90	0.7179	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		332.56190	333.084	17.90	0.2821	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,111.20710	2,112.350	13.81	0.9292	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		50.90710	51.950	13.81	0.0708	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		1,165.61770	1,167.542	16.72	0.6093	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		485.91770	487.942	16.72	0.3907	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		1,036.73870	1,039.072	16.44	0.5764	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		537.03870	539.472	16.44	0.4236	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		732.13330	735.777	15.60	0.5370	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		681.83330	685.377	15.60	0.4630	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		1,535.93340	1,536.823	17.50	0.6855	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		376.23340	377.223	17.50	0.3145	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		687.78290	691.181	15.76	0.5129	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		747.48290	750.781	15.76	0.4871	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		863.57310	867.870	15.19	0.6031	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		523.27310	527.470	15.19	0.3969	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,939.42440	1,939.300	18.20	0.7494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		289.72440	289.700	18.20	0.2506	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		312.90650	313.182	18.03	0.2678	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,822.60650	1,822.782	18.03	0.7322	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		2,015.53240	2,015.225	18.31	0.7598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		275.83240	275.625	18.31	0.2402	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		1,492.38060	1,497.594	14.23	0.8208	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		162.08060	167.194	14.23	0.1792	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		311.18230	311.437	18.05	0.2666	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,830.88230	1,831.037	18.05	0.7334	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		309.47240	309.703	18.06	0.2653	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,839.17240	1,839.303	18.06	0.7347	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		115.03130	118.500	14.06	0.1355	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		1,720.63130	1,724.200	14.06	0.8645	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		327.01490	331.698	14.62	0.2894	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,146.01490	1,150.798	14.62	0.7106	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		1,311.26780	1,312.874	17.01	0.6340	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		460.26780	461.974	17.01	0.3660	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		348.09770	352.757	14.66	0.3002	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,123.89770	1,128.657	14.66	0.6998	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,221.21860	1,225.769	14.65	0.7125	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		347.51860	351.768	14.65	0.2875	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		565.50430	569.114	15.23	0.3922	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		949.20430	953.114	15.23	0.6078	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		1,446.48270	1,447.809	17.18	0.6404	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		480.18270	481.809	17.18	0.3596	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		319.09760	323.436	14.60	0.2712	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,272.79760	1,277.436	14.60	0.7288	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		1,581.12230	1,582.088	17.35	0.6463	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			498.02230	499.588	17.35	0.3537	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			420.83130	424.573	14.81	0.3134	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,207.73130	1,212.073	14.81	0.6866	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,294.25610	1,298.687	14.71	0.7142	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			367.35610	371.187	14.71	0.2858	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			122.49440	123.775	13.65	0.1295	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,914.49440	1,916.475	13.65	0.8705	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,270.94460	3,271.422	13.10	0.9851	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			10.04460	9.722	13.10	0.0149	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,828.49060	1,831.206	13.90	0.8461	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			157.59060	159.506	13.90	0.1539	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,261.56400	1,263.012	16.70	0.5766	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			400.55330	401.190	18.11	0.2877	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			696.57810	699.109	16.42	0.4571	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,115.67810	1,117.409	16.42	0.5429	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			693.36840	695.885	16.43	0.4555	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,122.46840	1,124.185	16.43	0.5445	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			413.17070	413.936	18.03	0.2955	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			699.80400	702.349	16.40	0.4588	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,108.90400	1,110.649	16.40	0.5412	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			875.13770	878.334	15.75	0.5437	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			804.23770	806.634	15.75	0.4563	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			2,069.65330	2,069.490	18.11	0.7123	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			367.68550	371.284	14.71	0.2809	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,320.43670	2,319.744	18.45	0.7432	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			351.33670	351.444	18.45	0.2568	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			895.79980	899.092	15.68	0.5531	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			774.89980	777.392	15.68	0.4469	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			2,012.27070	2,012.236	18.03	0.7045	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			370.11990	370.430	18.31	0.2687	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,180.08830	1,184.285	14.88	0.6689	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			469.18830	472.585	14.88	0.3311	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,437.04460	1,438.149	17.04	0.6124	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			567.94460	569.849	17.04	0.3876	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,338.58550	1,342.984	14.71	0.7191	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			632.46400	634.712	16.70	0.4234	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			424.43770	427.936	14.81	0.3097	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,245.33770	1,249.636	14.81	0.6903	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,491.10550	1,495.570	14.55	0.7619	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			290.20550	293.870	14.55	0.2381	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,219.21990	2,218.730	18.31	0.7313	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			382.43540	386.382	14.74	0.2837	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,357.33540	1,362.281	14.74	0.7163	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,706.57190	1,707.225	17.50	0.6519	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			511.47190	513.125	17.50	0.3481	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			457.55740	460.836	14.86	0.3191	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	01/07/2019	Foreign Exchange Option	13.19	Call			1,247.65740	1,251.936	14.86	0.6809	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,763.13310	2,761.702	18.97	0.7785	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			306.63310	306.202	18.97	0.2215	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,110.92440	1,114.913	15.15	0.6311	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			577.42440	580.413	15.15	0.3689	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,842.36620	1,841.975	17.71	0.6543	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			536.16620	537.374	17.71	0.3457	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			402.01240	404.738	14.82	0.2813	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,435.81240	1,440.138	14.82	0.7187	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			497.21630	499.802	14.99	0.3242	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,292.91630	1,297.102	14.99	0.6758	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			419.00740	420.980	14.91	0.2789	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,507.80740	1,512.180	14.91	0.7211	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,985.66800	1,984.445	17.95	0.6585	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			554.46800	555.645	17.95	0.3415	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			536.29490	538.217	15.12	0.3282	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,340.59490	1,345.017	15.12	0.6718	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,281.11480	1,285.614	15.31	0.6449	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			621.21480	622.814	15.31	0.3551	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,387.30320	3,392.101	13.16	0.9759	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			17.40320	19.301	13.16	0.0241	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,870.86860	1,877.534	14.28	0.8058	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			250.96860	254.734	14.28	0.1942	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,286.14470	1,290.662	15.30	0.6466	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			616.24470	617.862	15.30	0.3534	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,264.84450	2,262.608	18.32	0.6861	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			514.74450	515.408	18.32	0.3139	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,291.19480	1,295.736	15.28	0.6484	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			611.29480	612.936	15.28	0.3516	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			433.89950	435.111	14.95	0.2761	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,579.39950	1,583.911	14.95	0.7239	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,110.76950	2,108.549	18.11	0.6600	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			576.26950	577.349	18.11	0.3400	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			569.76770	571.146	15.23	0.3304	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,388.96770	1,393.646	15.23	0.6696	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,650.60050	1,655.597	15.01	0.7266	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			448.30050	449.097	15.01	0.2734	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,260.15860	2,256.910	18.31	0.6641	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			592.45860	593.410	18.31	0.3359	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			610.43880	611.318	15.34	0.3355	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,422.73880	1,427.818	15.34	0.6645	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,715.86170	1,721.266	15.05	0.7292	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,385.53540	2,381.508	18.47	0.6659	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			610.93540	611.908	18.47	0.3341	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			460.46170	460.866	15.05	0.2708	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			647.06560	647.509	15.44	0.3380	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,467.96560	1,473.409	15.44	0.6620	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,924.29810	5,916.955	21.82	0.8771	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		205.29810	203.355	21.82	0.1229	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		679.44790	680.936	18.23	0.3607	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		2,208.44790	2,204.536	18.23	0.6393	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		677.31230	678.789	18.24	0.3598	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		2,216.31230	2,212.389	18.24	0.6402	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		681.58560	683.099	18.22	0.3617	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		2,200.58560	2,196.699	18.22	0.6383	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		473.26660	473.252	15.09	0.2680	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		1,787.26660	1,793.152	15.09	0.7320	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,525.41820	2,520.467	18.62	0.6681	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		629.41820	630.367	18.62	0.3319	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		683.68420	683.614	15.54	0.3404	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,511.28420	1,517.214	15.54	0.6596	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		718.24510	718.411	15.64	0.3428	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,548.94510	1,555.911	15.64	0.6572	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		752.81380	751.889	15.70	0.3445	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,590.31380	1,596.989	15.70	0.6555	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		787.10690	785.572	15.78	0.3461	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		1,631.30690	1,638.372	15.78	0.6539	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		818.13470	816.282	15.82	0.3480	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		1,661.83470	1,669.282	15.82	0.6520	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		852.20270	849.831	15.89	0.3487	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		1,708.10270	1,716.031	15.89	0.6513	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		1,173.81960	1,177.872	17.38	0.4887	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,719.61960	1,713.072	17.38	0.5113	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		1,170.65150	1,174.693	17.39	0.4876	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,726.45150	1,719.893	17.39	0.5124	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		1,167.50190	1,171.524	17.40	0.4866	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,733.30190	1,726.724	17.40	0.5134	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,862.85790	1,855.715	17.57	0.5187	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		1,197.15790	1,201.615	17.57	0.4813	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call		1,303.58240	1,309.456	17.58	0.4982	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put		1,842.68240	1,836.256	17.58	0.5018	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		1,300.39310	1,306.246	17.59	0.4972	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put		1,849.49310	1,843.046	17.59	0.5028	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call		1,306.78140	1,312.667	17.57	0.4991	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put		1,835.88140	1,829.467	17.57	0.5009	0.00	0	0
Total \$ / R Option											25,014,761.00	70,000	3,070,688
Total \$ / R											1,516,128,992.60	180,739	3,874,620
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		13.48730	13.48700			0.0000	67,436.50	5	350
\$ / R	MAXI	On	14/12/2018	Foreign Exchange Future		13.63960	13.63950			0.0000	68,198.00	5	15
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Future		13.80040	13.80030			0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			13.95170		13.95090			0.0000	0.00	0	0
Total \$ / R MAXI Future											135,634.50	10	365
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			18,741.07320	18,733.222	16.56	0.3114	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			71,041.07320	71,003.222	16.56	0.6886	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			18,512.70690	18,503.195	16.59	0.3082	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			71,812.70690	71,773.195	16.59	0.6918	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			18,972.28460	18,966.318	16.54	0.3146	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			70,272.28460	70,236.318	16.54	0.6854	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put			215,369.61880	215,230.101	19.02	0.8532	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call			12,319.61880	12,190.101	19.02	0.1468	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			17,402.16940	17,329.733	18.33	0.2002	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			173,452.16940	173,369.733	18.33	0.7998	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			17,272.89250	17,198.865	18.34	0.1989	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			174,322.89250	174,238.865	18.34	0.8011	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			17,532.74490	17,461.913	18.31	0.2015	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			172,582.74490	172,501.913	18.31	0.7985	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			62,487.14690	62,790.947	16.02	0.4770	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			85,457.14690	85,750.947	16.02	0.5230	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			62,136.48640	62,437.749	16.04	0.4749	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			86,106.48640	86,397.749	16.04	0.5251	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			62,840.33050	63,146.205	16.01	0.4790	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			84,810.33050	85,106.205	16.01	0.5210	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			69,657.80540	69,910.875	16.42	0.4571	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			111,567.80540	111,740.875	16.42	0.5429	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			69,336.83980	69,588.503	16.43	0.4555	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			112,246.83980	112,418.503	16.43	0.5445	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			69,980.40090	70,234.874	16.40	0.4588	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			110,890.40090	111,064.874	16.40	0.5412	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											135,634.50	10	365
£ / R	On	17/09/2018			17.94990		17.93210			0.0000	49,451,974.50	2,755	226,831
£ / R	On	14/12/2018			18.22470		18.20820			0.0000	9,112,350.00	500	7,437
£ / R	On	18/03/2019			18.52620		18.50830			0.0000	74,104.80	4	4,932
£ / R	On	14/06/2019			18.80960		18.79060			0.0000	0.00	0	6,543
Total £ / R Future											58,638,429.30	3,259	245,743
£ / R	On	17/09/2018		Call			313.73490	323.872	14.60	0.4093	0.00	0	0
£ / R	On	17/09/2018		Put			631.63490	623.972	14.60	0.5907	0.00	0	0
£ / R	On	17/09/2018		Call			310.45440	320.492	14.62	0.4060	0.00	0	0
£ / R	On	17/09/2018		Put			638.35440	630.592	14.62	0.5940	0.00	0	0
£ / R	On	17/09/2018		Call			317.04640	327.281	14.59	0.4125	0.00	0	0
£ / R	On	17/09/2018		Put			624.94640	617.381	14.59	0.5875	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			716.30260	733.539	14.30	0.5431	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			628.10260	628.839	14.30	0.4569	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			711.54760	728.716	14.31	0.5408	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			633.34760	634.016	14.31	0.4592	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			721.08170	738.386	14.30	0.5455	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			622.88170	623.686	14.30	0.4545	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,017.24120	1,036.452	15.10	0.5638	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			808.94120	810.252	15.10	0.4362	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,012.47890	1,031.634	15.10	0.5621	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			814.17890	815.434	15.10	0.4379	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,022.02160	1,041.288	15.09	0.5656	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			803.72160	805.088	15.09	0.4344	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,204.83990	1,224.948	15.76	0.5553	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,044.23990	1,045.348	15.76	0.4447	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,200.32180	1,220.372	15.76	0.5539	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,049.72180	1,050.772	15.76	0.4461	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,209.37970	1,229.532	15.75	0.5567	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,038.77970	1,039.932	15.75	0.4433	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												58,638,429.30	3,259	245,743
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12178		0.12237			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12396		0.12457			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12643		0.12705			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12877		0.12940			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			141.98320	130.518	19.22	0.2297	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			905.28320	952.618	19.22	0.7703	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			55.71400	47.015	22.83	0.0877	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,819.01400	1,869.115	22.83	0.9123	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			466.50690	438.645	16.33	0.5959	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			229.80690	260.745	16.33	0.4041	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			770.41420	742.853	16.34	0.6392	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			313.21420	347.053	16.34	0.3608	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			375.90450	359.514	18.53	0.3703	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			918.70450	963.714	18.53	0.6297	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,484.92990	1,435.711	13.30	0.9212	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			27.72990	39.911	13.30	0.0788	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,150.94930	1,102.715	18.10	0.6638	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			445.94930	459.515	18.10	0.3362	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			671.06690	637.857	18.97	0.4609	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			966.06690	994.657	18.97	0.5391	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,849.28600	1,790.295	17.23	0.8522	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			144.28600	147.095	17.23	0.1478	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			869.89820	850.008	18.32	0.5137	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			930.29820	973.008	18.32	0.4863	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			557.27750	542.930	19.52	0.3630	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,617.67750	1,665.930	19.52	0.6370	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,329.03260	1,302.518	16.49	0.6996	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			389.43260	425.518	16.49	0.3004	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	16/07/2018	Foreign Exchange Future			15.68250		15.73350			0.0000	0.00	0	34
€ / R	On	17/07/2018	Foreign Exchange Future			15.68570		15.73670			0.0000	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Future			15.73030		15.78160			0.0000	0.00	0	33
€ / R	On	17/09/2018	Foreign Exchange Future			15.88480		15.93640			0.0000	4,447,744.00	280	138,368
€ / R	On	25/09/2018	Foreign Exchange Future			15.91100		15.96290			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			16.17720		16.23030			0.0000	56,620,200.00	3,500	21,982
€ / R	On	18/03/2019	Foreign Exchange Future			16.50250		16.55730			0.0000	165,025.00	10	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.81360		16.86710			0.0000	0.00	0	5,256
Total € / R Future												61,232,969.00	3,790	170,481
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			0.56850	0.706	19.94	0.0055	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			1,034.06850	983.206	19.94	0.9945	0.00	0	0
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Put			83.46120	97.897	14.31	0.4249	0.00	0	10,000
€ / R	On	17/07/2018	Foreign Exchange Option	15.63	Call			190.16120	153.597	14.31	0.5751	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			31.68110	37.813	13.39	0.1439	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			603.28110	558.113	13.39	0.8561	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			432.76290	407.346	14.16	0.5265	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			102.95620	95.838	16.81	0.1616	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			11.40520	11.379	13.56	0.0306	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			365.27930	344.388	14.44	0.4667	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			428.87930	459.588	14.44	0.5333	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			979.74100	1,021.165	16.12	0.7674	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			156.14100	145.965	16.12	0.2326	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,268.95610	1,313.296	16.78	0.8350	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			346.36290	372.546	14.16	0.4735	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,629.70160	3,681.164	20.87	0.9877	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			6.10160	5.964	20.87	0.0123	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			104.14900	96.960	16.80	0.1633	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,277.74900	1,322.160	16.80	0.8367	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.46180	1.250	24.84	0.0025	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,440.96120	2,389.301	16.64	0.9888	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			4.56120	4.501	16.64	0.0112	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,697.80520	1,646.179	13.56	0.9694	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,286.55620	1,331.038	16.81	0.8384	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			105.35610	98.096	16.78	0.1650	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,695.06180	5,746.450	24.84	0.9975	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			491.73990	524.389	14.63	0.5528	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			364.63990	345.389	14.63	0.4472	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			200.78280	191.868	17.14	0.1993	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,870.48280	1,914.668	17.14	0.8007	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			203.34860	194.544	17.12	0.2017	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,853.04860	1,897.344	17.12	0.7983	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			202.06410	193.203	17.13	0.2005	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,861.76410	1,906.003	17.13	0.7995	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			993.77310	966.664	14.20	0.5998	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			566.47310	594.163	14.20	0.4002	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			988.75500	961.772	14.21	0.5977	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			571.45500	599.272	14.21	0.4023	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			983.75970	956.904	14.22	0.5956	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			576.45970	604.404	14.22	0.4044	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			957.00480	935.838	14.90	0.5193	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			959.90480	992.238	14.90	0.4807	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			953.03430	931.948	14.91	0.5177	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			965.93430	998.348	14.91	0.4823	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			960.98590	939.738	14.89	0.5209	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			953.88590	986.138	14.89	0.4791	0.00	0	0
Total € / R Option												0.00	0	329,804
Total € / R												61,232,969.00	3,790	500,285
AUS / R	On	17/09/2018	Foreign Exchange Future			10.06400		10.07060			0.0000	4,357,712.00	433	12,322
AUS / R	On	14/12/2018	Foreign Exchange Future			10.18120		10.18880			0.0000	0.00	0	11,412
AUS / R	On	18/03/2019	Foreign Exchange Future			10.31050		10.31840			0.0000	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Future			10.43500		10.44290			0.0000	0.00	0	4,929
Total AUS / R Future												4,357,712.00	433	28,663
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			17.64330	17.019	14.56	0.0630	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,057.04330	1,063.019	14.56	0.9370	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			17.21280	16.603	14.59	0.0616	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,066.61280	1,072.603	14.59	0.9384	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			16.79350	16.198	14.61	0.0602	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,076.19350	1,082.198	14.61	0.9398	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,350.89510	1,357.219	14.40	0.8913	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			51.12640	49.856	14.36	0.1116	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,332.32640	1,338.656	14.36	0.8884	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			50.40530	49.133	14.38	0.1102	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,341.60530	1,347.933	14.38	0.8898	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			49.69510	48.419	14.40	0.1087	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			407.22430	405.487	12.44	0.5058	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			438.82430	444.987	12.44	0.4942	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			403.16800	401.445	12.46	0.5021	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			444.76800	450.945	12.46	0.4979	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			399.14900	397.444	12.47	0.4984	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			450.74900	456.944	12.47	0.5016	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			896.46770	902.892	13.84	0.6314	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			326.83200	325.359	13.85	0.3662	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			903.93200	910.359	13.85	0.6338	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			331.92510	330.450	13.82	0.3709	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			889.02510	895.450	13.82	0.6291	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			329.36770	327.892	13.84	0.3686	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												4,357,712.00	433	28,663
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.41900		10.44370			0.0000	0.00	0	500
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.55910		10.58400			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	500
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,003.83570	983.853	12.08	0.8910	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			40.13570	44.853	12.08	0.1090	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			994.99820	975.101	12.08	0.8885	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			41.29820	46.101	12.08	0.1115	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,012.70060	992.634	12.08	0.8934	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			39.00060	43.634	12.08	0.1066	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			408.18570	399.992	13.66	0.4661	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			554.18570	570.892	13.66	0.5339	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			404.44050	396.386	13.67	0.4629	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			560.44050	577.286	13.67	0.5371	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			411.96300	403.626	13.64	0.4692	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			547.96300	564.526	13.64	0.5308	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	500
CHF / R	On	17/09/2018	Foreign Exchange Future			13.64880		13.69520			0.0000	4,913,568.00	360	1,575
CHF / R	On	14/12/2018	Foreign Exchange Future			13.91260		13.96050			0.0000	1,113,008.00	80	130
CHF / R	On	18/03/2019	Foreign Exchange Future			14.20920		14.25670			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.49030		14.53670			0.0000	0.00	0	0
Total CHF / R Future												6,026,576.00	440	1,705
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			57.23250	54.101	17.58	0.1107	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,392.03250	1,435.301	17.58	0.8893	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			56.54400	53.463	17.61	0.1095	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,401.34400	1,444.663	17.61	0.8905	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			55.86620	52.834	17.64	0.1083	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,410.66620	1,454.034	17.64	0.8917	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			945.41800	914.731	13.66	0.7334	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			194.91800	212.131	13.66	0.2666	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			938.15150	907.892	13.67	0.7305	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			197.65150	215.292	13.67	0.2695	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			952.70940	921.601	13.66	0.7362	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			192.20940	209.001	13.66	0.2638	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			597.61600	585.796	14.86	0.4680	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			800.91600	836.596	14.86	0.5320	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			594.03860	582.311	14.87	0.4658	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			807.33860	843.111	14.87	0.5342	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			590.48770	578.843	14.89	0.4637	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			813.78770	849.644	14.89	0.5363	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			748.28820	737.256	15.10	0.4859	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			931.58820	966.956	15.10	0.5141	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			744.67360	733.711	15.11	0.4841	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			937.97360	973.411	15.11	0.5159	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			741.07740	730.185	15.13	0.4823	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			944.37740	979.885	15.13	0.5177	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												6,026,576.00	440	1,705
CNH / R	On	17/09/2018	Foreign Exchange Future			2.02850		2.03500			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.04620		2.05300			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.06490		2.07210			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.08230		2.08980			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			175.42590	163.749	14.46	0.2282	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,125.42590	1,178.749	14.46	0.7718	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			158.21890	147.586	14.61	0.2088	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,208.21890	1,262.586	14.61	0.7912	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			142.68390	133.006	14.76	0.1910	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,292.68390	1,348.006	14.76	0.8090	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			165.65880	180.527	13.06	0.1819	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,613.22240	1,561.550	13.00	0.8025	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			183.22240	199.550	13.00	0.1975	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,532.28780	1,482.153	12.93	0.7861	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			202.28780	220.153	12.93	0.2139	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,695.65880	1,642.527	13.06	0.8181	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,047.09450	1,091.039	13.98	0.5184	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			829.13870	802.107	14.05	0.4656	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,108.13870	1,153.107	14.05	0.5344	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			908.68820	879.584	13.91	0.4978	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			987.68820	1,030.584	13.91	0.5022	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			868.09450	840.039	13.98	0.4816	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,721.00600	1,672.789	13.91	0.6710	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			623.00600	649.789	13.91	0.3290	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,658.18670	1,611.489	13.91	0.6573	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			660.18670	688.489	13.91	0.3427	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,785.22900	1,735.533	13.91	0.6846	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			587.22900	612.533	13.91	0.3154	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			2.13230		2.13970			0.0000	213,230.00	100	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.17280		2.18030			0.0000	10,864.00	5	0
DKK / R	On	18/03/2019	Foreign Exchange Future			2.21720		2.22480			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.25990		2.26690			0.0000	0.00	0	0
Total DKK / R Future												224,094.00	105	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			51.17980	40.556	14.75	0.0689	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,154.17980	2,217.556	14.75	0.9311	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			47.44820	37.787	15.01	0.0640	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,250.44820	2,314.787	15.01	0.9360	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			44.07340	35.286	15.26	0.0595	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,347.07340	2,412.286	15.26	0.9405	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,317.35270	1,274.710	12.90	0.7117	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			314.35270	346.710	12.90	0.2883	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,249.64160	1,209.295	12.93	0.6916	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			346.64160	381.295	12.93	0.3084	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,184.09130	1,146.045	12.97	0.6712	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			381.09130	418.045	12.97	0.3288	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			904.55880	874.661	14.53	0.4608	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,256.55880	1,302.661	14.53	0.5392	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			981.15490	949.723	14.38	0.4896	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,133.15490	1,177.723	14.38	0.5104	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			942.12860	911.472	14.45	0.4751	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,194.12860	1,239.472	14.45	0.5249	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			751.43630	780.575	14.32	0.3458	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,940.40060	1,897.594	14.25	0.6792	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			671.40060	698.594	14.25	0.3208	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,877.89470	1,836.168	14.26	0.6669	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			708.89470	737.168	14.26	0.3331	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,820.43630	1,779.575	14.32	0.6542	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												224,094.00	105	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.72030		1.72050			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.74230		1.74260			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.76580		1.76580			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
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.78670		1.78730			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			127.19840	127.420	17.72	0.1828	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,422.19840	1,424.420	17.72	0.8172	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			114.13220	114.304	17.85	0.1667	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,509.13220	1,511.304	17.85	0.8333	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			140.32260	140.688	17.54	0.1993	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,335.32260	1,337.688	17.54	0.8007	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,836.92260	1,836.835	14.71	0.8703	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			110.92260	113.835	14.71	0.1297	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,749.43270	1,749.996	14.60	0.8575	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			123.43270	126.996	14.60	0.1425	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,925.53660	1,924.861	14.81	0.8822	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			99.53660	101.861	14.81	0.1178	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			812.95070	817.475	15.88	0.4850	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			1,054.95070	1,059.475	15.88	0.5150	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			776.88120	781.109	15.99	0.4688	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,118.88120	1,123.109	15.99	0.5312	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			850.67690	855.492	15.78	0.5017	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			992.67690	997.492	15.78	0.4983	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,196.44710	1,197.060	15.54	0.5696	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			923.44710	930.060	15.54	0.4304	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,152.80520	1,153.358	15.63	0.5547	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			979.80520	986.358	15.63	0.4453	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,241.70680	1,242.363	15.44	0.5847	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			868.70680	875.363	15.44	0.4153	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			0.13190		0.13230			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13160		0.13140			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13070		0.13050			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13000		0.12940			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			1.68130		1.68900			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.70610		1.71380			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.73250		1.74060			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.75790		1.76600			0.0000	0.00	0	0
Total NOK/R Future												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 NOK/R												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.21030		9.22380			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.31800		9.33200			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.43670		9.45050			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.55060		9.56390			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			41.44900	39.640	15.00	0.1345	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			737.64900	749.340	15.00	0.8655	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			40.47760	38.692	15.03	0.1316	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			746.67760	758.391	15.03	0.8684	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			39.52930	37.765	15.06	0.1289	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			755.72930	767.465	15.06	0.8711	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			541.76780	534.818	12.66	0.7102	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			139.76780	146.818	12.66	0.2898	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			535.11820	528.218	12.66	0.7054	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			143.11820	150.218	12.66	0.2946	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			548.46720	541.468	12.65	0.7149	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			136.46720	143.468	12.65	0.2851	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			481.94240	490.625	13.93	0.5146	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			400.33770	395.140	13.90	0.4926	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			469.83770	478.440	13.90	0.5074	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			396.37050	391.215	13.91	0.4890	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			475.87050	484.515	13.91	0.5110	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			392.44240	387.325	13.93	0.4854	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			395.36820	390.816	14.87	0.4234	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			751.46820	760.216	14.87	0.5766	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			392.18070	387.658	14.89	0.4208	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			758.28070	767.058	14.89	0.5792	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			398.58110	394.000	14.86	0.4261	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			744.68110	753.400	14.86	0.5739	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			1.30580		1.31110			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.31440		1.31980			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.32400		1.32940			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33130		1.33660			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			589.00000	642.000		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			689.00000	742.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			489.00000	542.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			598.00000	544.000		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			498.00000	444.000		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			698.00000	644.000		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			106.00000	160.000		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			206.00000	260.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			6.00000	60.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			166.00000	113.000		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			66.00000	13.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			266.00000	213.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.33090		1.32960			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.17780		1.18160			0.0000	0.00	0	145
Total QUANTO € / \$ Future												0.00	0	145
Total QUANTO € / \$												0.00	0	145
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.21160	0.12018	8.17210			0.0000	0.00	0	0
Total R / ¥EN Future												0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Call	0.12018	642.67100	793.737	15.40	0.2501	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Put	0.12018	5,021.67100	4,777.737	15.40	0.7499	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Call	0.12018	618.25290	766.842	15.36	0.2440	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Put	0.12018	5,097.25290	4,850.842	15.36	0.7560	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.12018	667.73280	821.264	15.44	0.2562	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Put	0.12018	4,946.73280	4,705.263	15.44	0.7438	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.17	Call	0.12018	2,360.28680	2,616.902	16.92	0.5421	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.17	Put	0.12018	2,339.28680	2,200.902	16.92	0.4579	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 / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.95950		9.96100			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.09410		10.09640			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.23780		10.23970			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.37390		10.37520			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			202.42400	203.856	12.91	0.4824	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			241.42400	244.356	12.91	0.5176	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			198.38510	199.813	12.94	0.4754	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			247.38510	250.313	12.94	0.5246	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			206.53180	207.970	12.88	0.4894	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			235.53180	238.470	12.88	0.5106	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			800.05810	801.052	12.39	0.8307	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			73.65810	76.952	12.39	0.1693	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			791.96390	792.986	12.39	0.8274	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			75.56390	78.886	12.39	0.1726	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			808.19030	809.154	12.39	0.8340	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			71.79030	75.054	12.39	0.1660	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			411.19120	412.739	13.58	0.4873	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			511.49120	514.939	13.58	0.5127	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			407.35670	408.892	13.60	0.4839	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			517.65670	521.092	13.60	0.5161	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			415.06290	416.623	13.56	0.4906	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			505.36290	508.823	13.56	0.5094	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			725.16550	726.850	13.41	0.6334	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			359.96550	362.950	13.41	0.3666	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			736.05130	737.756	13.39	0.6394	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			350.85130	353.856	13.39	0.3606	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			730.59390	732.287	13.40	0.6364	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			355.39390	358.387	13.40	0.3636	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			2.78330		2.87300			0.0000	556,660.00	200	12,975
TRY / R	On	14/12/2018	Foreign Exchange Future			2.70600		2.79630			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.62410		2.71550			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.55140		2.64540			0.0000	0.00	0	0
Total TRY / R Future												556,660.00	200	12,975
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			3.72500	2.818	22.16	0.0283	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 Option	3.36	Put			490.72500	579.518	22.16	0.9717	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			3.44830	2.839	22.47	0.0281	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			500.44830	589.539	22.47	0.9719	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			4.02260	2.799	21.84	0.0285	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			481.02260	569.498	21.84	0.9715	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			70.03910	52.328	20.02	0.2600	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			243.73910	316.328	20.02	0.7400	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			67.44670	50.353	20.05	0.2522	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			251.14670	324.353	20.05	0.7478	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			72.71920	54.374	19.99	0.2680	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			236.41920	308.374	19.99	0.7320	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			152.02070	118.215	18.74	0.4298	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			166.52070	224.115	18.74	0.5702	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			147.60640	114.586	18.75	0.4206	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			172.10640	230.486	18.75	0.5794	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			156.53410	121.933	18.74	0.4391	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			161.03410	217.833	18.74	0.5609	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			20.81640	14.739	21.25	0.0691	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			905.41640	993.339	21.25	0.9309	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			20.20080	14.288	21.25	0.0673	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			914.80080	1,002.888	21.25	0.9327	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			21.44930	15.203	21.25	0.0709	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			896.04930	983.803	21.25	0.9291	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												556,660.00	200	12,975
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.33500		1.33210			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.28680		1.28420			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.24110		1.23870			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.20320		1.20090			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 622 286 306.40	118,976	1,266,279
Total Options												25 014 761.00	70,000	3,400,492
Grand Total:												1,647,301,067.40	188,976	4,666,771