



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/04/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/04/2018 Foreign Exchange Future			11.98420		11.90280			0.0000	0.00	0	60,250
\$ / R On 10/04/2018 Foreign Exchange Future			11.98080		11.90810			0.0000	119,808,000.00	10,000	10,000
\$ / R On 16/04/2018 Foreign Exchange Future			11.99090		11.91840			0.0000	0.00	0	192
\$ / R On 17/04/2018 Foreign Exchange Future			11.99250		11.92010			0.0000	0.00	0	1,551
\$ / R On 24/04/2018 Foreign Exchange Future			12.00430		11.93190			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.00600		11.93360			0.0000	0.00	0	0
\$ / R On 26/04/2018 Foreign Exchange Future			12.00770		11.93530			0.0000	0.00	0	1,846
\$ / R On 30/04/2018 Foreign Exchange Future			12.01440		11.94210			0.0000	1,165,396.80	97	396
\$ / R On 02/05/2018 Foreign Exchange Future			12.01780		11.94550			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			12.02620		11.95400			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			12.02950		11.95720			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.03280		11.96050			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.03770		11.96530			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.03930		11.96690			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.04420		11.97180			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.06540		11.99280			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			12.09400		12.02050			0.0000	429,397,470.00	35,505	865,428
\$ / R On 29/06/2018 Foreign Exchange Future			12.11060		12.03690			0.0000	0.00	0	1,790
\$ / R On 02/07/2018 Foreign Exchange Future			12.11520		12.04140			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.12130		12.04730			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.14280		12.06900			0.0000	0.00	0	1,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/07/2018	Foreign Exchange Future			12.14900		12.07510			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.15050		12.07670			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.15360		12.07980			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.15980		12.08600			0.0000	0.00	0	1,303
\$ / R	On	07/08/2018	Foreign Exchange Future			12.17060		12.09680			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.17990		12.10600			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.20760		12.13380			0.0000	0.00	0	1,666
\$ / R	On	17/09/2018	Foreign Exchange Future			12.23390		12.16010			0.0000	11,475,398.20	938	50,377
\$ / R	On	28/09/2018	Foreign Exchange Future			12.25090		12.17710			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.29250		12.21890			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.29870		12.22500			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.30180		12.22810			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.30950		12.23590			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.32180		12.24830			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.32640		12.25290			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.34800		12.27460			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.36490		12.29160			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.36960		12.29630			0.0000	0.00	0	21,881
\$ / R	On	31/12/2018	Foreign Exchange Future			12.39580		12.32260			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.46250		12.38970			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.51240		12.43990			0.0000	0.00	0	2,515
\$ / R	On	27/03/2019	Foreign Exchange Future			12.52600		12.45350			0.0000	0.00	0	4,414
\$ / R	On	14/06/2019	Foreign Exchange Future			12.64720		12.57470			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			12.92740		12.85430			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.22410		13.15290			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.30680		13.23670			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.39310		13.32400			0.0000	0.00	0	0
Total \$ / R Future												561,846,265.00	46,540	1,117,062
\$ / R	On	06/04/2018	Foreign Exchange Option	11.85	Put			27.76220	6.501	18.12	0.1166	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.85	Call			80.56220	140.701	18.12	0.8834	0.00	0	20,000
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put			1.70150	0.191	23.07	0.0042	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call			294.50150	374.391	23.07	0.9958	0.00	0	20,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Put			114.97150	46.036	15.02	0.5650	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Call			17.77150	30.237	15.02	0.4350	0.00	0	100,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Put			157.53330	81.644	16.15	0.7400	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Call			10.33330	15.844	16.15	0.2600	0.00	0	20,000
\$ / R	On	10/04/2018	Foreign Exchange Option	11.65	Put			11.97050	4.374	14.66	0.0505	0.00	0	0
\$ / R	On	10/04/2018	Foreign Exchange Option	11.65	Call			270.07050	335.174	14.66	0.9495	0.00	0	20,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			317.04630	252.412	13.10	0.7837	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			25.44630	33.312	13.10	0.2163	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Put			99.70170	67.211	12.40	0.3611	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Call			119.80170	159.711	12.40	0.6389	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,358.16890	2,285.754	22.34	0.9997	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.06890	0.054	22.34	0.0003	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,066.49570	2,994.102	28.56	0.9995	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	25/04/2018	Foreign Exchange Option	15.00	Call			0.09570	0.102	28.56	0.0005	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,876.45020	3,804.087	34.33	0.9996	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.05020	0.087	34.33	0.0004	0.00	0	2,000
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put			258.51590	202.413	12.62	0.6046	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call			83.81590	100.114	12.62	0.3954	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			257.76050	203.223	12.45	0.5799	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			99.86050	117.623	12.45	0.4201	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			303.17650	353.741	11.77	0.8096	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			61.07650	39.341	11.77	0.1904	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put			142.60840	103.382	12.00	0.3845	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call			174.70840	207.782	12.00	0.6155	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call			249.03520	293.166	11.85	0.7424	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put			86.93520	58.766	11.85	0.2576	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call			261.98750	307.773	11.83	0.7601	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put			79.88750	53.373	11.83	0.2399	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Put			123.64210	87.826	11.95	0.3438	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call			195.74210	232.226	11.95	0.6562	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,287.99060	3,215.687	26.78	0.9996	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			0.09060	0.087	26.78	0.0004	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Call			206.87340	245.068	11.93	0.6761	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Put			114.77340	80.668	11.93	0.3239	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Put			157.90130	116.151	12.03	0.4156	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Call			160.00130	190.551	12.03	0.5844	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,858.36800	1,786.140	19.11	0.9970	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			0.46800	0.540	19.11	0.0030	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,717.95560	3,645.658	28.85	0.9997	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.05560	0.058	28.85	0.0003	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			469.96750	529.947	11.26	0.9269	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			24.46750	12.147	11.26	0.0731	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			99.94490	67.677	11.80	0.2790	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			245.44490	285.477	11.80	0.7210	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			586.42680	518.063	13.92	0.8462	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			31.92680	35.863	13.92	0.1538	0.00	0	2,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			205.70940	159.711	12.16	0.4687	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			159.70940	185.911	12.16	0.5313	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			1.05140	1.033	17.86	0.0051	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,903.85140	1,831.533	17.86	0.9949	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,673.28600	3,600.920	28.39	0.9986	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.48600	0.420	28.39	0.0014	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			806.15840	736.218	14.59	0.8973	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			23.35840	25.718	14.59	0.1027	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,439.89410	2,367.568	19.40	0.9982	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.39410	0.368	19.40	0.0018	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,795.17910	3,722.878	27.97	0.9981	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.47910	0.578	27.97	0.0019	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,535.20030	2,462.719	19.47	0.9981	0.00	0	11,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.50030	0.419	19.47	0.0019	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			29.45910	32.666	14.58	0.1185	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			814.15910	744.966	14.58	0.8815	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,333.67830	2,261.333	18.62	0.9971	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.57830	0.633	18.62	0.0029	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			352.25310	296.293	12.87	0.6140	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			119.15310	135.593	12.87	0.3860	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,071.67260	1,142.647	14.20	0.9837	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			4.77260	3.347	14.20	0.0163	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			356.17310	403.689	11.94	0.7713	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			89.27310	64.389	11.94	0.2287	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			226.87780	183.218	12.43	0.4572	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			198.67780	227.418	12.43	0.5428	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,812.75510	1,740.785	16.69	0.9784	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			5.55510	6.185	16.69	0.0216	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,897.90370	3,825.418	24.55	0.9976	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.70370	0.818	24.55	0.0024	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,438.49800	3,365.937	23.30	0.9960	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			1.29800	1.337	23.30	0.0040	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			351.84530	301.983	12.79	0.5148	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			232.34530	255.983	12.79	0.4852	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			41.97470	44.926	15.57	0.1125	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,221.47470	1,150.926	15.57	0.8875	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,201.93230	3,128.388	20.32	0.9932	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			2.43230	2.388	20.32	0.0068	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			417.97190	364.452	13.07	0.5693	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			198.47190	218.452	13.07	0.4307	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,529.50000	8,456.000	22.78	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	22.78	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,982.05520	2,908.509	19.30	0.9925	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			2.55520	2.509	19.30	0.0075	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			338.98840	375.812	12.42	0.6244	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			218.48840	181.812	12.42	0.3756	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			228.73340	251.985	12.82	0.4796	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			358.23340	307.985	12.82	0.5204	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			850.74420	915.700	11.96	0.9269	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			30.24420	21.700	11.96	0.0731	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			413.36240	455.835	12.26	0.6983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			162.86240	131.835	12.26	0.3017	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			425.69430	469.042	12.23	0.7094	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			155.19430	125.042	12.23	0.2906	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,360.52320	1,290.504	15.86	0.9111	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			31.02320	34.503	15.86	0.0889	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			525.56330	575.406	12.04	0.7871	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			105.06330	81.406	12.04	0.2129	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			49.17200	36.680	11.94	0.1135	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	18/06/2018	Foreign Exchange Option	11.35	Call			719.67200	780.680	11.94	0.8865	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			67.31070	50.655	11.92	0.1477	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			637.81070	694.655	11.92	0.8523	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			395.31120	436.471	12.30	0.6816	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			174.81120	142.471	12.30	0.3184	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			137.04610	109.080	12.17	0.2637	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			457.54610	503.080	12.17	0.7363	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			345.50890	296.037	12.76	0.5092	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			236.00890	260.037	12.76	0.4908	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.02490	0.037	22.78	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,679.52490	5,606.037	22.78	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.02430	0.036	22.78	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,689.52430	5,616.036	22.78	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.02550	0.038	22.78	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,669.52550	5,596.038	22.78	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,359.97110	4,286.639	22.78	0.9982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.47110	0.639	22.78	0.0018	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,091.98860	3,018.443	19.81	0.9929	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			2.48860	2.443	19.81	0.0071	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			16.95760	19.040	16.15	0.0528	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,636.45760	1,565.040	16.15	0.9472	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			53.41420	57.591	15.20	0.1406	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,082.91420	1,013.591	15.20	0.8594	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			130.94540	143.458	13.78	0.3082	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			610.44540	549.458	13.78	0.6918	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,035.19160	1,103.941	12.00	0.9627	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			14.69160	9.941	12.00	0.0373	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			57.92160	62.597	15.07	0.1514	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,037.42160	968.597	15.07	0.8486	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			288.56730	321.190	12.55	0.5660	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			268.06730	227.190	12.55	0.4340	0.00	0	35,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			61.81230	66.922	14.97	0.1606	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,001.31230	932.922	14.97	0.8394	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,121.97230	3,048.428	19.95	0.9930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			2.47230	2.428	19.95	0.0070	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			87.15090	95.161	14.46	0.2180	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			816.65090	751.161	14.46	0.7820	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,481.82790	3,408.287	21.62	0.9938	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2.32790	2.287	21.62	0.0062	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			14.92310	16.795	16.20	0.0472	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,694.42310	1,622.795	16.20	0.9528	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			34.34090	38.136	15.81	0.0969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,313.84090	1,244.136	15.81	0.9031	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,792.19920	2,718.652	18.42	0.9918	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			2.69920	2.652	18.42	0.0082	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			599.09690	653.067	11.91	0.8330	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	18/06/2018	Foreign Exchange Option	11.50	Put		78.59690	59.067	11.91	0.1670	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call		153.75980	168.810	13.51	0.3518	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put		533.25980	474.810	13.51	0.6482	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put		4,499.84990	4,426.478	22.78	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call		0.34990	0.478	22.78	0.0014	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put		2,692.29230	2,618.744	17.96	0.9914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call		2.79230	2.744	17.96	0.0086	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call		40.33430	43.472	15.62	0.1092	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put		1,239.83430	1,169.472	15.62	0.8908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put		3,511.81950	3,438.279	21.76	0.9939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call		2.31950	2.279	21.76	0.0061	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call		44.03590	47.204	15.49	0.1176	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put		1,193.53590	1,123.204	15.49	0.8824	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put		4,140.24610	4,066.998	22.78	0.9972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call		0.74610	0.998	22.78	0.0028	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call		23.73460	26.501	15.99	0.0706	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put		1,483.23460	1,412.501	15.99	0.9294	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put		4,469.87300	4,396.509	22.78	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call		0.37300	0.509	22.78	0.0015	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call		7.78000	8.876	16.50	0.0266	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put		1,987.28000	1,914.876	16.50	0.9734	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put		3,411.84930	3,338.308	21.29	0.9937	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call		2.34930	2.308	21.29	0.0063	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call		24.74140	27.607	15.97	0.0732	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put		1,464.24140	1,393.607	15.97	0.9268	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put		4,389.94210	4,316.600	22.78	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call		0.44210	0.600	22.78	0.0017	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call		6.23690	7.154	16.59	0.0219	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put		2,085.73690	2,013.154	16.59	0.9781	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put		5,359.55220	5,286.075	22.78	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call		0.05220	0.075	22.78	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put		4,979.62290	4,906.173	22.78	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call		0.12290	0.173	22.78	0.0005	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put		5,259.56550	5,186.094	22.78	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call		0.06550	0.094	22.78	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call		11.28000	12.765	16.33	0.0369	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put		1,820.78000	1,748.765	16.33	0.9631	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		13.40640	15.119	16.25	0.0430	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		1,742.90640	1,671.119	16.25	0.9570	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put		5,189.57680	5,116.110	22.78	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call		0.07680	0.109	22.78	0.0004	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call		11.03810	12.497	16.34	0.0362	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put		1,830.53810	1,758.497	16.34	0.9638	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call		192.27340	211.575	13.12	0.4203	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put		431.77340	377.575	13.12	0.5797	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call		9.68680	10.998	16.40	0.0323	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	18/06/2018	Foreign Exchange Option	13.90	Put			1,889.18680	1,816.998	16.40	0.9677	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			195.34960	214.988	13.09	0.4255	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			424.84960	370.988	13.09	0.5745	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			11.77910	13.318	16.31	0.0384	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,801.27910	1,729.318	16.31	0.9616	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,899.64670	4,826.205	22.78	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.14670	0.206	22.78	0.0006	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			4.46300	5.165	16.74	0.0162	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,233.96300	2,161.165	16.74	0.9838	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			22.76680	25.437	16.01	0.0682	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,502.26680	1,431.436	16.01	0.9318	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			12.03690	13.603	16.30	0.0391	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,791.53690	1,719.603	16.30	0.9609	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,629.76460	4,556.365	22.78	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.26460	0.365	22.78	0.0011	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			239.72490	264.148	12.74	0.4965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			339.22490	290.148	12.74	0.5035	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,771.08210	3,698.071	22.78	0.9946	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.58210	2.071	22.78	0.0054	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,512.49790	2,438.950	17.12	0.9904	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			2.99790	2.950	17.12	0.0096	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2.41860	2.375	20.46	0.0067	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,231.91860	3,158.375	20.46	0.9933	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			180.41950	198.421	13.23	0.3999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			459.91950	404.421	13.23	0.6001	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,281.89720	3,208.354	20.69	0.9934	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			2.39720	2.354	20.69	0.0066	0.00	0	24,500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,784.59730	1,711.082	16.49	0.9453	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			21.49730	21.682	16.49	0.0547	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,063.78620	3,990.502	21.12	0.9970	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.68620	1.102	21.12	0.0030	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,584.91320	3,511.805	20.73	0.9937	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.81320	2.405	20.73	0.0063	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,956.38830	1,882.506	16.75	0.9554	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			17.78830	17.706	16.75	0.0446	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,712.36250	1,639.359	16.46	0.9288	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			29.66250	30.659	16.46	0.0712	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,588.57590	1,516.166	16.25	0.9147	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			35.87590	37.466	16.25	0.0853	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			307.21110	335.445	12.76	0.5391	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			329.91110	284.145	12.76	0.4609	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,769.19430	1,697.030	16.61	0.9168	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			38.19430	39.830	16.61	0.0832	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,866.59200	3,792.973	18.88	0.9949	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			1.69200	1.973	18.88	0.0051	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,140.30380	2,067.071	17.22	0.9447	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	24/07/2018	Foreign Exchange Option	14.19	Call		25.40380	26.071	17.22	0.0553	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		3,647.45020	3,573.899	18.81	0.9927	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		2.55020	2.899	18.81	0.0073	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		18.58900	18.788	17.65	0.0408	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		2,393.48900	2,319.788	17.65	0.9592	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		2,236.47590	2,163.184	17.40	0.9497	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		23.17590	23.684	17.40	0.0503	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put		347.24230	303.650	12.97	0.4431	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call		367.04230	397.250	12.97	0.5569	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		1,761.37650	1,690.087	16.58	0.9034	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		47.37650	49.887	16.58	0.0966	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		4,234.93430	4,161.268	18.47	0.9971	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		0.93430	1.068	18.47	0.0029	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		3,736.42450	3,662.959	18.47	0.9931	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		2.42450	2.759	18.47	0.0069	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		1.40560	1.577	18.11	0.0041	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		516.22440	464.300	13.52	0.5459	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		293.02440	314.900	13.52	0.4541	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		50.08200	52.807	16.66	0.0985	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		1,813.28200	1,742.207	16.66	0.9015	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		4,084.60560	4,010.977	18.11	0.9959	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		2,536.89120	2,465.137	17.84	0.9517	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		22.89120	25.037	17.84	0.0483	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		1,742.56840	1,673.615	16.47	0.8680	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		76.36840	81.215	16.47	0.1320	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		4,437.59850	4,363.608	17.18	0.9969	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		1.39850	1.208	17.18	0.0031	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		3,919.59630	3,845.444	17.18	0.9928	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		3.39630	3.044	17.18	0.0072	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		1,212.53180	1,276.419	12.11	0.9108	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		52.43180	42.519	12.11	0.0892	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		320.78870	341.414	13.94	0.4275	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		660.68870	607.514	13.94	0.5725	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		3,988.39560	3,913.103	18.21	0.9862	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		8.49560	7.003	18.21	0.0138	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		229.87160	244.773	14.66	0.3266	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		919.77160	860.873	14.66	0.6734	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		3,889.61780	3,814.179	18.21	0.9843	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		9.71780	8.079	18.21	0.0157	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		207.20190	220.398	14.87	0.2992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		1,007.10190	946.498	14.87	0.7008	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		3,005.34690	2,931.052	17.88	0.9566	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		25.44690	24.952	17.88	0.0434	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		99.45330	106.135	16.27	0.1586	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		1,669.35330	1,602.235	16.27	0.8414	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		288.81520	307.437	14.17	0.3935	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	12.61	Put			738.71520	683.537	14.17	0.6065	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,820.56920	3,745.022	18.21	0.9828	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			10.66920	8.922	18.21	0.0172	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,929.11040	3,853.731	18.21	0.9851	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			9.21040	7.631	18.21	0.0149	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			278.00110	295.945	14.25	0.3816	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			767.90110	712.045	14.25	0.6184	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,597.41110	1,530.922	16.15	0.8301	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			107.51110	114.822	16.15	0.1699	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,136.83000	4,061.738	18.21	0.9886	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			6.93000	5.638	18.21	0.0114	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,862.38550	4,787.990	18.21	0.9958	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			2.48550	1.889	18.21	0.0042	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			142.94180	151.409	15.65	0.2165	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,342.84180	1,277.509	15.65	0.7835	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,290.99540	1,226.158	15.54	0.7727	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			151.09540	160.058	15.54	0.2273	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			654.09550	694.423	12.68	0.6971	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			243.99550	210.523	12.68	0.3029	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			158.18550	167.680	15.44	0.2368	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,248.08550	1,183.779	15.44	0.7632	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			816.16320	865.263	12.40	0.7834	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			156.06320	131.363	12.40	0.2166	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			596.54460	634.141	12.83	0.6601	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			286.44460	250.241	12.83	0.3399	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			517.62080	551.335	13.06	0.6040	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			357.52080	317.435	13.06	0.3960	0.00	0	13,250
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			684.36920	726.095	12.60	0.7153	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			224.26920	192.195	12.60	0.2847	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			747.91770	793.345	12.48	0.7505	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			187.81770	159.445	12.48	0.2495	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			388.13000	412.938	13.54	0.4945	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			528.03000	479.038	13.54	0.5055	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			34.04700	35.383	17.76	0.0590	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,723.94700	2,651.483	17.76	0.9410	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			830.41270	880.084	12.38	0.7898	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			150.31270	126.184	12.38	0.2102	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			857.88710	800.141	14.49	0.6522	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			247.98710	264.040	14.49	0.3478	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			33.70470	34.963	17.76	0.0584	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,733.60470	2,661.063	17.76	0.9416	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			33.36580	34.548	17.77	0.0578	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,743.26580	2,670.648	17.77	0.9422	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,727.60950	1,660.652	16.33	0.8397	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			104.70950	111.552	16.33	0.1603	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,627.92510	4,554.128	18.90	0.9904	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		5.02510	5.028	18.90	0.0096	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		4,083.12820	4,009.447	18.90	0.9815	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		10.22820	10.347	18.90	0.0185	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		2,347.77850	2,278.161	17.19	0.8885	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		76.67850	80.661	17.19	0.1115	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,887.65600	2,815.404	17.96	0.9237	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		52.65600	54.104	17.96	0.0763	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,714.79380	1,648.754	16.24	0.8088	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		142.89380	150.554	16.24	0.1912	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,801.26960	4,728.001	19.34	0.9840	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		9.36960	9.801	19.34	0.0160	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		4,259.00680	4,186.143	19.34	0.9726	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		17.10680	17.943	19.34	0.0274	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		141.53520	148.856	16.30	0.1872	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,765.63520	1,699.356	16.30	0.8128	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		4,587.13720	4,514.137	19.35	0.9788	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		13.03720	13.637	19.35	0.0212	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		341.72500	304.616	13.04	0.3487	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		677.62500	714.116	13.04	0.6513	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,682.49510	2,611.954	17.62	0.9023	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		70.79510	73.754	17.62	0.0977	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		251.88930	221.340	12.78	0.2757	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		834.78930	877.740	12.78	0.7243	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		1,483.81520	1,546.955	12.57	0.9133	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		60.91520	50.555	12.57	0.0867	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		1,220.12160	1,158.596	15.28	0.6997	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		253.02160	264.995	15.28	0.3003	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		1,704.79550	1,639.788	16.17	0.7835	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		179.39550	187.788	16.17	0.2165	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		5,047.71370	4,974.743	19.38	0.9810	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		12.31370	12.743	19.38	0.0190	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		4,447.81240	4,375.277	19.38	0.9676	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		22.41240	23.277	19.38	0.0324	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		3,455.68490	3,383.807	18.77	0.9272	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		57.28490	58.707	18.77	0.0728	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		1,573.88210	1,510.051	15.95	0.7528	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		215.48210	224.951	15.95	0.2472	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		913.02380	956.424	12.82	0.7333	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		256.72380	226.824	12.82	0.2667	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		82.84530	85.384	17.82	0.1036	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,866.54530	2,795.784	17.82	0.8964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		1,048.14520	989.896	14.84	0.6333	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		344.44520	359.496	14.84	0.3667	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		3,705.79880	3,633.625	19.20	0.9346	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		52.09880	53.225	19.20	0.0654	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		1,203.48030	1,142.907	15.19	0.6738	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			299.78030	312.507	15.19	0.3262	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			696.42050	645.954	14.01	0.5126	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			492.72050	515.554	14.01	0.4874	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			83.32350	85.885	17.81	0.1042	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,857.02350	2,786.285	17.81	0.8958	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,700.69490	1,635.786	16.14	0.7726	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			196.99490	205.386	16.14	0.2274	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			354.23900	369.799	14.77	0.3754	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,017.93900	960.199	14.77	0.6246	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,960.05180	4,887.336	19.36	0.9761	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			16.35180	16.936	19.36	0.0239	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,686.27950	2,616.001	17.52	0.8846	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			92.57950	95.601	17.52	0.1154	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			82.37070	84.886	17.84	0.1031	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,876.07070	2,805.286	17.84	0.8969	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,694.83020	1,631.056	16.09	0.7600	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			217.43020	226.856	16.09	0.2400	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,272.27430	5,199.388	19.23	0.9788	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			14.87430	15.188	19.23	0.0212	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,634.14430	4,561.644	19.23	0.9643	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			26.74430	27.444	19.23	0.0357	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,836.69070	2,766.993	17.51	0.8644	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			126.39070	129.493	17.51	0.1356	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			138.30010	141.039	17.65	0.1387	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			3,008.40010	2,938.639	17.65	0.8613	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			272.79960	281.002	16.17	0.2559	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,882.89960	1,818.602	16.17	0.7441	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,001.38080	1,040.499	13.13	0.6991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			361.48080	328.099	13.13	0.3009	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			137.65350	140.369	17.67	0.1380	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,017.75350	2,947.969	17.67	0.8620	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			137.01090	139.707	17.68	0.1374	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,027.11090	2,957.307	17.68	0.8626	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			560.58710	517.433	13.63	0.3985	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			804.08710	833.434	13.63	0.6015	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			331.32150	339.615	16.47	0.2675	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,126.62150	2,062.415	16.47	0.7325	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			329.76370	337.992	16.48	0.2664	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,135.06370	2,070.792	16.48	0.7336	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			332.88780	341.252	16.46	0.2686	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,118.18780	2,054.052	16.46	0.7314	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,209.17830	7,138.263	19.25	0.9473	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			63.47830	65.663	19.25	0.0527	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			347.48490	349.556	17.80	0.2254	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,303.18490	3,232.156	17.80	0.7746	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			346.59350	348.638	17.81	0.2248	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	13/12/2019	Foreign Exchange Option	15.82	Put			3,312.29350	3,241.238	17.81	0.7752	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			348.37530	350.478	17.78	0.2260	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,294.07530	3,223.078	17.78	0.7740	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			635.91850	645.136	16.86	0.3361	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,643.01850	2,581.035	16.86	0.6639	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			634.10290	643.282	16.87	0.3353	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,651.20290	2,589.182	16.87	0.6647	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			632.30120	641.429	16.87	0.3344	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,659.40120	2,597.329	16.87	0.6656	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,793.78500	2,732.682	17.05	0.6649	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			660.48500	669.481	17.05	0.3351	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			728.60760	737.799	17.03	0.3524	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,754.60760	2,694.700	17.03	0.6476	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			726.71260	735.870	17.03	0.3516	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,762.71260	2,702.770	17.03	0.6484	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			730.51680	739.743	17.02	0.3532	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,746.51680	2,686.643	17.02	0.6468	0.00	0	0
Total \$ / R Option												0.00	0	2,233,016
Total \$ / R												561,846,265.00	46,540	3,350,078
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.09400		12.02050			0.0000	266,068.00	22	390
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.23390		12.16010			0.0000	61,169.50	5	50
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.36960		12.29630			0.0000	0.00	0	28
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.64720		12.57470			0.0000	0.00	0	0
Total \$ / R MAXI Future												327,237.50	27	468
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			887.59380	1,009.599	16.44	0.0299	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			192,837.59380	185,609.599	16.44	0.9701	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			927.28840	1,053.727	16.42	0.0311	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			190,877.28840	183,653.727	16.42	0.9689	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			907.23300	1,031.454	16.43	0.0305	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			191,857.23300	184,631.454	16.43	0.9695	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			7,594.13430	8,079.992	16.68	0.1245	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			192,584.13430	185,689.992	16.68	0.8755	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			7,522.17220	8,002.264	16.69	0.1234	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			193,512.17220	186,612.264	16.69	0.8766	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			7,667.00410	8,158.358	16.66	0.1256	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			191,657.00410	184,768.358	16.66	0.8744	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			7,780.97570	8,010.283	18.00	0.0975	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			297,150.97570	290,050.283	18.00	0.9025	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			7,737.05590	7,964.371	18.01	0.0970	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			298,107.05590	291,004.371	18.01	0.9030	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			7,693.62990	7,918.800	18.03	0.0964	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			299,063.62990	291,958.800	18.03	0.9036	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			33,132.14590	33,961.527	16.47	0.2675	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 Option	14.37	Put		212,662.14590	206,241.527	16.47	0.7325		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		32,976.36900	33,799.232	16.48	0.2664		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		213,506.36900	207,079.232	16.48	0.7336		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		33,288.78470	34,125.178	16.46	0.2686		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		211,818.78470	205,405.178	16.46	0.7314		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												327,237.50	27	468
£ / R	On 30/04/2018	Foreign Exchange Future			16.83530	16.83840			0.0000		0.00	0	9	
£ / R	On 15/05/2018	Foreign Exchange Future			16.88100	16.88400			0.0000		0.00	0	11	
£ / R	On 18/06/2018	Foreign Exchange Future			16.98110	16.98420			0.0000	153,084,616.50		9,015	187,612	
£ / R	On 17/09/2018	Foreign Exchange Future			17.24590	17.24900			0.0000	60,360,650.00		3,500	18,266	
£ / R	On 14/12/2018	Foreign Exchange Future			17.50470	17.50950			0.0000	22,756,110.00		1,300	4,045	
£ / R	On 18/03/2019	Foreign Exchange Future			17.78300	17.78980			0.0000	0.00		0	3,129	
£ / R	On 14/06/2019	Foreign Exchange Future			18.04660	18.05470			0.0000	0.00		0	5,465	
Total £ / R Future												236,201,376.50	13,815	218,537
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Put		496.96130	490.694	13.74	0.7345		0.00	0	0	
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Call		105.36130	95.994	13.74	0.2655		0.00	0	0	
£ / R	On 15/05/2018	Foreign Exchange Option	16.85	Call		322.07670	311.399	13.27	0.5254		0.00	0	0	
£ / R	On 15/05/2018	Foreign Exchange Option	16.85	Put		288.07670	280.399	13.27	0.4746		0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Call		16,784.20000	16,781.100	21.25	1.0000		0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	21.25	0.0000		0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Call		155.07900	148.808	15.01	0.2303		0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Put		1,060.87900	1,057.708	15.01	0.7697		0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Call		242.13830	234.466	14.43	0.3333		0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Put		757.93830	753.366	14.43	0.6667		0.00	0	500	
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Put		3,422.60780	3,425.293	18.10	0.9865		0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Call		6.80780	6.393	18.10	0.0135		0.00	0	500	
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Call		153.27350	147.035	15.02	0.2281		0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Put		1,069.07350	1,065.935	15.02	0.7719		0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Call		151.49030	145.280	15.04	0.2258		0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Put		1,077.29030	1,074.180	15.04	0.7742		0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Call		342.26690	337.611	15.40	0.3104		0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Put		1,343.26690	1,341.711	15.40	0.6896		0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Call		339.95930	335.320	15.42	0.3087		0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Put		1,350.95930	1,349.420	15.42	0.6913		0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Call		344.58990	339.917	15.39	0.3122		0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Put		1,335.58990	1,334.017	15.39	0.6878		0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Call		638.02230	627.638	15.19	0.4186		0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Put		1,238.52230	1,232.938	15.19	0.5814		0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Call		634.74350	624.391	15.20	0.4170		0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Put		1,245.24350	1,239.691	15.20	0.5830		0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Call		631.48020	621.153	15.21	0.4153		0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Put		1,251.98020	1,246.453	15.21	0.5847		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	18.29	Call			849.14850	833.692	15.24	0.4543	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,349.34850	1,340.692	15.24	0.5457	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			845.61360	830.178	15.25	0.4528	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,355.81360	1,347.178	15.25	0.5472	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			842.08540	826.678	15.25	0.4514	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,362.28540	1,353.678	15.25	0.5486	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			954.00070	937.568	15.13	0.4562	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,529.30070	1,520.968	15.13	0.5438	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			950.49900	934.096	15.14	0.4549	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,535.79900	1,527.496	15.14	0.5451	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			957.51460	941.060	15.12	0.4574	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,522.81460	1,514.460	15.12	0.5426	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												236,201,376.50	13,815	219,537
¥ / R	On	03/05/2018	Foreign Exchange Future			0.11201		0.11236			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11305		0.11341			0.0000	11,304.60	100	8,296
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11330		0.11366			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11511		0.11548			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11718		0.11758			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12170		0.12210			0.0000	0.00	0	0
Total ¥ / R Future												11,304.60	100	8,296
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	25.29	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Put			875,764.10000	875,799.100	25.29	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Put			882,764.10000	882,799.100	25.29	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Call			0.00000	0.000	25.29	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	25.29	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Put			876,764.10000	876,799.100	25.29	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	25.29	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Put			877,764.10000	877,799.100	25.29	1.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			17.51250	13.624	17.29	0.0395	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,677.01250	1,709.024	17.29	0.9605	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			15.07610	15.171	24.87	0.0319	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,674.57610	2,710.571	24.87	0.9681	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			114.86080	105.706	16.66	0.2241	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			774.36080	801.106	16.66	0.7759	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	23.62	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,634.00000	876,669.800	23.62	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	23.62	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,634.00000	877,669.800	23.62	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	23.62	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,634.00000	875,669.800	23.62	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	23.62	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,634.00000	822,669.800	23.62	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
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			145.30610	138.304	18.81	0.1844	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,596.90610	1,627.204	18.81	0.8156	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			73.33040	66.550	20.92	0.0932	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,524.93040	2,555.450	20.92	0.9068	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			337.15340	325.666	16.98	0.3793	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			788.75340	814.566	16.98	0.6207	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			555.27180	544.977	17.19	0.4624	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			797.57180	826.677	17.19	0.5376	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			302.82360	296.233	18.89	0.2805	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,545.12360	1,577.933	18.89	0.7195	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,005.03120	988.049	14.77	0.7177	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			247.33120	269.749	14.77	0.2823	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			679.94000	672.940	18.94	0.4145	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,469.44000	1,503.340	18.94	0.5855	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			516.47550	509.184	21.33	0.3137	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,305.97550	2,339.584	21.33	0.6863	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,023.12700	1,012.212	17.60	0.5671	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			812.62700	842.612	17.60	0.4329	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												11,304.60	100	8,296
€ / R	On	11/04/2018	Foreign Exchange Future			14.65450		14.64740			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.71340		14.70730			0.0000	0.00	0	16
€ / R	On	23/05/2018	Foreign Exchange Future			14.78470		14.77870			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			14.86520		14.85940			0.0000	11,446,204.00	770	120,997
€ / R	On	17/09/2018	Foreign Exchange Future			15.14720		15.14130			0.0000	75,736.00	5	56,817
€ / R	On	14/12/2018	Foreign Exchange Future			15.42850		15.42440			0.0000	0.00	0	4,549
€ / R	On	18/03/2019	Foreign Exchange Future			15.73920		15.73700			0.0000	0.00	0	2,625
€ / R	On	14/06/2019	Foreign Exchange Future			15.98780		15.98500			0.0000	0.00	0	5,256
Total € / R Future												11,521,940.00	775	190,408
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			265.70440	255.178	12.45	0.8392	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			23.10440	19.678	12.45	0.1608	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			572.34630	557.507	11.99	0.8655	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			39.64630	30.907	11.99	0.1345	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			377.97550	364.792	11.86	0.6116	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			176.67550	169.492	11.86	0.3884	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			107.57170	101.729	13.26	0.2088	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			101.61200	92.485	11.16	0.2128	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			661.01200	657.686	11.16	0.7872	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			48.46050	42.614	11.17	0.1145	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,864.85350	1,869.753	13.72	0.9862	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			5.45350	4.553	13.72	0.0138	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			405.22000	392.138	11.94	0.5561	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			264.62000	257.338	11.94	0.4439	0.00	0	3,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put		878.17170	866.529	13.26	0.7912	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		89.44370	80.838	11.11	0.1922	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		61.48370	56.744	13.89	0.1261	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		1,202.08370	1,191.544	13.89	0.8739	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put		129.36250	119.253	11.24	0.2567	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call		588.76250	584.453	11.24	0.7433	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call		897.86050	897.814	11.17	0.8855	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		44.26340	38.876	11.26	0.1055	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		31.51670	28.290	14.63	0.0674	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		1,612.11670	1,603.090	14.63	0.9326	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call		1,373.84740	1,377.877	12.24	0.9621	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put		14.44740	12.677	12.24	0.0379	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		698.84370	696.038	11.11	0.8078	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		26.52730	23.213	11.72	0.0662	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		186.15270	179.099	12.47	0.3346	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		576.75270	563.899	12.47	0.6654	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		6,770.66910	6,764.862	22.90	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		0.06910	0.062	22.90	0.0002	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call		933.66340	934.076	11.26	0.8945	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		762.50190	750.370	12.97	0.7504	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		5,691.05110	5,685.215	22.90	0.9990	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		0.45110	0.415	22.90	0.0010	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put		3,754.10310	3,748.025	20.13	0.9925	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		3.50310	3.224	20.13	0.0075	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		1,135.92730	1,138.413	11.72	0.9338	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		130.01310	123.718	12.99	0.2465	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		770.61310	758.518	12.99	0.7535	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		128.14880	121.890	13.01	0.2434	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		778.74880	766.690	13.01	0.7566	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		131.90190	125.570	12.97	0.2496	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call		251.45390	243.229	13.68	0.2914	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put		1,110.15390	1,096.029	13.68	0.7086	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put		6,490.17780	6,484.276	18.62	0.9973	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		1,678.68730	1,678.800	11.37	0.9387	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		37.38730	31.599	11.37	0.0613	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		1,040.48500	1,034.975	11.46	0.7970	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		149.18500	137.775	11.46	0.2030	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call		98.56380	91.945	15.07	0.1258	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put		1,752.10080	1,739.166	14.74	0.8343	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call		133.40080	126.366	14.74	0.1657	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call		285.05910	276.644	13.46	0.3242	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put		993.75910	979.444	13.46	0.6758	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call		97.69210	91.090	15.08	0.1248	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call		15.20750	15.011	18.39	0.0224	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call		1.47780	1.476	18.62	0.0027	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put		4,433.90750	4,427.811	18.39	0.9776	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	17.11	Put			2,066.39210	2,053.890	15.08	0.8752	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			96.82830	90.241	15.09	0.1238	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,075.52830	2,063.041	15.09	0.8762	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,057.26380	2,044.745	15.07	0.8742	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			152.60790	145.329	15.86	0.1467	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,608.20790	2,596.829	15.86	0.8533	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			151.74810	144.487	15.87	0.1459	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,617.34810	2,605.987	15.87	0.8541	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			150.89680	143.650	15.88	0.1451	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,626.49680	2,615.150	15.88	0.8549	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,073.26640	1,060.533	13.54	0.5514	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			666.93840	656.396	13.52	0.4522	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,059.93840	1,047.196	13.52	0.5478	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			663.59690	653.056	13.53	0.4504	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,066.59690	1,053.856	13.53	0.5496	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			660.26640	649.733	13.54	0.4486	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,540.71540	1,524.451	14.32	0.6046	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			653.03910	639.583	14.33	0.3940	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,548.03910	1,531.783	14.33	0.6060	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			658.41080	644.938	14.31	0.3967	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,533.41080	1,517.138	14.31	0.6033	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			655.71540	642.251	14.32	0.3954	0.00	0	0
Total € / R Option												0.00	0	607,507
Total € / R												11,521,940.00	775	797,915
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.29310		9.25940			0.0000	20,444,820.00	2,200	12,469
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.40600		9.37170			0.0000	6,113,900.00	650	750
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.51770		9.48340			0.0000	2,379,425.00	250	11,312
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.75060		9.71540			0.0000	0.00	0	0
Total AU\$ / R Future												28,938,145.00	3,100	24,531
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			6.01860	5.961	13.98	0.0272	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,256.61860	1,222.861	13.98	0.9728	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			6.34230	6.274	13.92	0.0286	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,236.94230	1,203.174	13.92	0.9714	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			6.17800	6.115	13.95	0.0279	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,246.77800	1,213.015	13.95	0.9721	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,765.89840	1,732.048	14.59	0.9513	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			17.32570	17.760	14.61	0.0480	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,775.62570	1,741.760	14.61	0.9520	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			17.87570	18.342	14.57	0.0495	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,756.17570	1,722.342	14.57	0.9505	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			17.59840	18.048	14.59	0.0487	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			41.42690	42.226	15.36	0.0804	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			2,038.02690	2,004.526	15.36	0.9196	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			41.05090	41.842	15.38	0.0797	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			2,047.65090	2,014.142	15.38	0.9203	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			41.80730	42.613	15.34	0.0811	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			2,028.40730	1,994.913	15.34	0.9189	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			193.47800	195.930	14.13	0.2387	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,488.07800	1,455.330	14.13	0.7613	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			191.96590	194.377	14.14	0.2371	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,496.56590	1,463.777	14.14	0.7629	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			194.99960	197.496	14.11	0.2403	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,479.59960	1,446.896	14.11	0.7597	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												28,938,145.00	3,100	24,531
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.46820		9.38820			0.0000	3,787,280.00	400	1,340
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.71580		9.63540			0.0000	0.00	0	0
Total CAD/ R Future												3,787,280.00	400	1,340
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			1.06090	1.389	12.21	0.0082	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,432.86090	1,353.189	12.21	0.9918	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			1.00830	1.321	12.21	0.0078	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,442.80830	1,363.121	12.21	0.9922	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			1.11600	1.461	12.21	0.0086	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,422.91600	1,343.261	12.21	0.9914	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			487.99400	530.210	12.60	0.6128	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			332.59400	294.410	12.60	0.3872	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			482.92850	524.816	12.61	0.6089	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			337.52850	299.016	12.61	0.3911	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			493.10020	535.649	12.59	0.6167	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			327.70020	289.849	12.59	0.3833	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												3,787,280.00	400	1,340
CHF / R	On	18/06/2018	Foreign Exchange Future			12.63130		12.61160			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.88330		12.86370			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.13510		13.11780			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.63080		13.61190			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			14.12430	11.980	16.67	0.0331	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,942.52430	1,920.680	16.67	0.9669	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			13.99970	11.886	16.71	0.0328	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,952.39970	1,930.586	16.71	0.9672	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			14.25110	12.076	16.62	0.0334	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	18/06/2018	Foreign Exchange Option	14.53	Put			1,932.65110	1,910.776	16.62	0.9666	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			42.75160	45.593	15.63	0.0778	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,219.05160	2,202.293	15.63	0.9222	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			42.28330	45.137	15.65	0.0771	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,228.58330	2,211.837	15.65	0.9229	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			43.22520	46.053	15.62	0.0785	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,209.52520	2,192.753	15.62	0.9215	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			517.28930	518.429	12.69	0.4996	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			609.48930	593.329	12.69	0.5004	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			513.43120	514.553	12.71	0.4968	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			615.63120	599.453	12.71	0.5032	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			521.17540	522.339	12.68	0.5024	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			603.37540	587.239	12.68	0.4976	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			458.43720	459.076	14.61	0.3438	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,566.53720	1,548.276	14.61	0.6562	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			456.34480	456.977	14.63	0.3425	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,574.44480	1,556.177	14.63	0.6575	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			454.26420	454.889	14.64	0.3411	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,582.36420	1,564.089	14.64	0.6589	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/06/2018	Foreign Exchange Future			1.91380		1.90300			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.92960		1.91900			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.94510		1.93460			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.97620		1.96600			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			105.72680	115.067	13.18	0.1894	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,275.72680	1,177.067	13.18	0.8106	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			93.38390	101.414	13.31	0.1701	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,363.38390	1,263.414	13.31	0.8299	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			119.62920	130.460	13.06	0.2105	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,189.62920	1,092.460	13.06	0.7895	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,264.17280	2,166.634	14.57	0.8314	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			144.49710	152.151	14.68	0.1589	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,354.49710	2,256.151	14.68	0.8411	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			135.49100	142.402	14.79	0.1497	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,445.49100	2,346.402	14.79	0.8503	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			154.17280	162.634	14.57	0.1686	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			960.91960	1,006.158	12.79	0.5887	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			714.91960	655.158	12.79	0.4113	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			912.80120	955.730	12.85	0.5694	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			766.80120	704.730	12.85	0.4306	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,011.00960	1,058.599	12.74	0.6080	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			665.00960	607.599	12.74	0.3920	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,195.57830	1,127.971	13.50	0.4622	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,114.38440	1,147.004	13.55	0.5243	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,254.38440	1,185.004	13.55	0.4757	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,074.51880	1,105.419	13.60	0.5109	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,314.51880	1,243.419	13.60	0.4891	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,155.57830	1,189.971	13.50	0.5378	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.02240		2.02060			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.06300		2.06130			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.09880		2.09740			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.26380		2.26210			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			53.53830	56.700	14.59	0.0938	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,947.53830	1,932.700	14.59	0.9062	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			50.04640	52.804	14.86	0.0870	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,044.04640	2,028.804	14.86	0.9130	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			46.90090	49.292	15.14	0.0809	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,140.90090	2,125.292	15.14	0.9191	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			126.76110	127.432	15.91	0.1223	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,013.76110	2,997.432	15.91	0.8777	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			117.93930	118.692	15.96	0.1150	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,104.93930	3,088.692	15.96	0.8850	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			109.69790	110.519	16.00	0.1082	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,196.69790	3,180.519	16.00	0.8918	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			996.49260	979.175	13.96	0.4788	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,057.56580	1,054.501	13.81	0.5540	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			883.56580	866.501	13.81	0.4460	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,013.19110	1,009.989	13.88	0.5375	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			939.19110	921.989	13.88	0.4625	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			970.49260	967.175	13.96	0.5212	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,943.25330	1,939.257	14.11	0.6487	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			922.25330	901.257	14.11	0.3513	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,051.53110	2,048.282	13.98	0.6718	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			830.53110	810.282	13.98	0.3282	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,996.75520	1,993.106	14.05	0.6602	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			875.75520	855.106	14.05	0.3398	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.54440		1.53520			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	17/09/2018	Foreign Exchange Future			1.56540		1.55610			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.58490		1.57570			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.67750		1.66810			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			18.11370	19.178	16.47	0.0423	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,266.11370	2,175.178	16.47	0.9577	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			15.59510	16.547	16.59	0.0369	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,363.59510	2,272.547	16.59	0.9631	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			21.03510	22.231	16.35	0.0483	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,169.03510	2,078.231	16.35	0.9517	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			63.18030	66.838	16.88	0.0857	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,902.18030	2,812.838	16.88	0.9143	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			58.60020	61.951	16.99	0.0800	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,997.60020	2,907.951	16.99	0.9200	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			53.86870	56.473	17.03	0.0738	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,092.86870	3,002.473	17.03	0.9262	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			752.28730	787.934	13.58	0.5557	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			695.28730	638.934	13.58	0.4443	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			709.78900	743.245	13.68	0.5335	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			752.78900	694.245	13.68	0.4665	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			797.03230	834.948	13.48	0.5782	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			640.03230	585.948	13.48	0.4218	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			767.54820	788.371	15.44	0.4205	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,686.54820	1,613.371	15.44	0.5795	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			740.42070	760.225	15.54	0.4084	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,759.42070	1,685.225	15.54	0.5916	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			795.79840	817.682	15.35	0.4330	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,614.79840	1,542.682	15.35	0.5670	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11810		0.11750			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11740		0.11710			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11650		0.11650			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11520		0.11290			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	18/06/2018	Foreign Exchange Future			1.55560		1.54750			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.57980		1.57150			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.60120		1.59310			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65150		1.64280			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.78870		8.76610			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.89070		8.86790			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.99220		8.96960			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.51280		9.49030			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			10.38600	10.200	14.47	0.0445	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,084.28600	1,061.500	14.47	0.9555	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			10.11600	9.944	14.51	0.0434	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,094.01600	1,071.244	14.51	0.9566	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			10.66360	10.463	14.44	0.0455	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,074.56360	1,051.763	14.44	0.9545	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			55.33240	57.615	14.42	0.1374	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,117.43240	1,096.915	14.42	0.8626	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			54.42170	56.644	14.43	0.1354	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,126.52170	1,105.944	14.43	0.8646	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			56.25840	58.601	14.40	0.1394	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,108.35840	1,087.901	14.40	0.8606	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			414.91850	423.770	13.00	0.5512	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			365.31850	351.570	13.00	0.4488	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			410.13590	418.923	13.01	0.5471	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			370.53590	356.723	13.01	0.4529	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			405.39140	414.115	13.02	0.5430	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			375.79140	361.915	13.02	0.4570	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			416.44870	418.152	14.19	0.4235	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			846.14870	825.352	14.19	0.5765	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			413.40280	415.061	14.21	0.4210	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			853.10280	832.261	14.21	0.5790	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			419.51720	421.266	14.18	0.4259	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			839.21720	818.466	14.18	0.5741	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.25390		1.25030			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26180		1.25940			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.26980		1.26890			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33910		1.33760			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		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
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			697.00000	661.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			797.00000	761.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			597.00000	561.000		1.0000	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			1,106.00000	1,082.000		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			1,206.00000	1,182.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			1,006.00000	982.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			11.00000	2.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			189.00000	198.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			89.00000	98.000		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	14/06/2019	Foreign Exchange Option	1.32	Call			176.00000	191.000		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			76.00000	91.000		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			276.00000	291.000		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	18/06/2018	Foreign Exchange Future			1.40410		1.41290			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.40970		1.41850			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.22910		1.23620			0.0000	0.00	0	190
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.23810		1.24520			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	190
Total QUANTO € / \$												0.00	0	190
R / ¥	On	03/05/2018	Foreign Exchange Future			8.92790	0.11146	8.90000			0.0000	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Future			8.82600	0.11146	8.79820			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Call		0.11146	1,498.41330	1,675.152	14.46	0.5613	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Put		0.11146	1,298.41330	1,196.152	14.46	0.4387	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Call		0.11146	1,442.91420	1,617.002	14.42	0.5503	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	03/05/2018	Foreign Exchange Option	8.89	Put		0.11146	1,342.91420	1,238.002	14.42	0.4497	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Call		0.11146	1,555.03390	1,734.381	14.51	0.5722	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Put		0.11146	1,255.03390	1,155.381	14.51	0.4278	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Put		0.11146	1,584.44520	1,463.796	14.21	0.5059	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Call		0.11146	1,184.44520	1,342.796	14.21	0.4941	0.00	0	100,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.11146	2,133.62730	2,280.526	14.65	0.4860	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put		0.11146	2,851.62730	2,720.526	14.65	0.5140	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.11146	5,648.62370	5,856.871	16.81	0.7700	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put		0.11146	1,066.62370	996.871	16.81	0.2300	0.00	0	110,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.11146	2,084.76360	2,229.941	14.62	0.4796	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put		0.11146	2,902.76360	2,769.941	14.62	0.5204	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.11146	2,036.54840	2,180.015	14.59	0.4731	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put		0.11146	2,954.54840	2,820.015	14.59	0.5269	0.00	0	0
Total R / ¥ Option												0.00	0	210,000
Total R / ¥												0.00	0	210,000
R / ¥EN	On	18/06/2018	Foreign Exchange Future			8.84600	0.11146	8.81800			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.68730	0.11146	8.65920			0.0000	0.00	0	283
Total R / ¥EN Future												0.00	0	283
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Call		0.11146	3,208.98190	3,394.965	15.35	0.6276	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11146	1,728.98190	1,634.965	15.35	0.3724	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11146	3,143.87840	3,328.658	15.30	0.6215	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11146	1,763.87840	1,668.658	15.30	0.3785	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11146	3,274.67530	3,461.862	15.39	0.6336	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11146	1,694.67530	1,601.862	15.39	0.3664	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11146	1,943.12050	2,087.616	14.45	0.4826	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11146	2,663.12050	2,527.616	14.45	0.5174	0.00	0	1,200
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11146	3,954.79910	4,149.798	15.95	0.5587	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11146	3,362.79910	3,276.798	15.95	0.4413	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11146	3,895.77820	4,090.066	15.92	0.5545	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11146	3,403.77820	3,317.066	15.92	0.4455	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11146	3,837.19780	4,030.742	15.88	0.5502	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11146	3,445.19780	3,357.742	15.88	0.4498	0.00	0	0
Total R / ¥EN Option												0.00	0	1,200
Total R / ¥EN												0.00	0	1,483
SGD / R	On	18/06/2018	Foreign Exchange Future			9.20220		9.17080			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.33060		9.29850			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.45360		9.42130			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.02990		9.99900			0.0000	0.00	0	0
Total SGD / 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
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			16.65500	16.988	13.69	0.0695	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			945.85500	914.788	13.69	0.9305	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			16.23610	16.542	13.72	0.0678	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			955.43610	924.342	13.72	0.9322	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			17.08470	17.477	13.66	0.0713	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			936.28470	905.277	13.66	0.9287	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			104.62000	109.200	13.34	0.2334	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			806.12000	778.601	13.34	0.7666	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			103.05630	107.565	13.36	0.2304	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			814.55630	786.965	13.36	0.7696	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			106.20620	110.861	13.32	0.2364	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			797.70620	770.261	13.32	0.7636	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			409.24060	422.377	12.13	0.5551	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			357.94060	338.777	12.13	0.4449	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			404.57100	417.601	12.14	0.5509	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			363.27100	344.001	12.14	0.4491	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			413.95570	427.193	12.12	0.5592	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			352.65570	333.593	12.12	0.4408	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			571.40770	581.283	12.88	0.5393	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			562.40770	541.383	12.88	0.4607	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			567.21510	577.008	12.89	0.5365	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			568.21510	547.108	12.89	0.4635	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			563.14660	572.758	12.91	0.5337	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			574.14660	552.858	12.91	0.4663	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			2.93060		2.93950			0.0000	10,257,100.00	3,500	12,120
TRY / R	On	17/09/2018	Foreign Exchange Future			2.88160		2.89340			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.83390		2.84460			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.81540		2.84440			0.0000	0.00	0	0
Total TRY / R Future												10,257,100.00	3,500	12,120
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.54020	0.509	19.45	0.0063	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			721.04020	729.909	19.45	0.9937	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.54150	0.512	19.67	0.0063	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			731.04150	739.912	19.67	0.9937	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.53910	0.507	19.23	0.0063	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			711.03910	719.907	19.23	0.9937	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			7.10020	6.849	14.24	0.0598	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			473.70020	485.249	14.24	0.9402	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			6.67190	6.452	14.28	0.0567	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			483.27190	494.852	14.28	0.9433	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			7.55470	7.271	14.20	0.0631	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			464.15470	475.671	14.20	0.9369	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			72.80140	69.243	13.06	0.3530	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			198.20140	205.343	13.06	0.6470	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			69.76080	66.396	13.08	0.3420	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			205.16080	212.496	13.08	0.6580	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			75.94960	72.195	13.03	0.3642	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			191.34960	198.295	13.03	0.6358	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			29.77830	28.687	16.56	0.1229	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			715.37830	743.287	16.56	0.8771	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			29.26940	28.257	16.64	0.1209	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			724.86940	752.857	16.64	0.8791	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			30.30200	29.128	16.49	0.1249	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			705.90200	733.728	16.49	0.8751	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												10,257,100.00	3,500	12,120
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.25570		1.25930			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.23330		1.23530			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.21340		1.21560			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.17630		1.17800			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												852,890,648.60	68,257	1,576,157
Total Options												0.00	0	3,052,723
Grand Total:												852,890,648.60	68,257	4,628,880