



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: 30/04/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/04/2018 Foreign Exchange Future			12.44250		12.43270			0.0000	15,814,417.50	1,271	0
\$ / R On 02/05/2018 Foreign Exchange Future			12.48470		12.43100			0.0000	0.00	0	0
\$ / R On 04/05/2018 Foreign Exchange Future			12.48680		12.43530			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			12.49290		12.44170			0.0000	0.00	0	46,000
\$ / R On 09/05/2018 Foreign Exchange Future			12.49660		12.44480			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.49970		12.44790			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.50430		12.45260			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.50590		12.45410			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.51060		12.45880			0.0000	0.00	0	0
\$ / R On 21/05/2018 Foreign Exchange Future			12.51520		12.46350			0.0000	0.00	0	46,000
\$ / R On 22/05/2018 Foreign Exchange Future			12.51680		12.46500			0.0000	0.00	0	34,600
\$ / R On 25/05/2018 Foreign Exchange Future			12.52150		12.46970			0.0000	250,430,000.00	20,000	20,000
\$ / R On 29/05/2018 Foreign Exchange Future			12.52770		12.47590			0.0000	162,860,100.00	13,000	13,000
\$ / R On 31/05/2018 Foreign Exchange Future			12.53080		12.47900			0.0000	0.00	0	181
\$ / R On 08/06/2018 Foreign Exchange Future			12.54340		12.49150			0.0000	0.00	0	1,746
\$ / R On 18/06/2018 Foreign Exchange Future			12.55930		12.50740			0.0000	1,029,523,498.90	81,973	1,140,683
\$ / R On 20/06/2018 Foreign Exchange Future			12.56250		12.51050			0.0000	0.00	0	9,546
\$ / R On 29/06/2018 Foreign Exchange Future			12.57680		12.52470			0.0000	0.00	0	1,790
\$ / R On 02/07/2018 Foreign Exchange Future			12.58160		12.52950			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.58790		12.53570			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.60970		12.55740			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			12.61600		12.56360			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.61750		12.56520			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.62060		12.56830			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.62690		12.57450			0.0000	0.00	0	2,515
\$ / R	On	07/08/2018	Foreign Exchange Future			12.63780		12.58540			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.64720		12.59470			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.67530		12.62260			0.0000	0.00	0	2,879
\$ / R	On	17/09/2018	Foreign Exchange Future			12.70190		12.64890			0.0000	5,588,836.00	440	85,562
\$ / R	On	28/09/2018	Foreign Exchange Future			12.71910		12.66600			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.76130		12.70780			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.76750		12.71400			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.77070		12.71710			0.0000	0.00	0	1,643
\$ / R	On	05/11/2018	Foreign Exchange Future			12.77850		12.72480			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.79070		12.73700			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.79530		12.74160			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.81680		12.76290			0.0000	0.00	0	1,212
\$ / R	On	11/12/2018	Foreign Exchange Future			12.83360		12.77970			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.83820		12.78420			0.0000	0.00	0	23,476
\$ / R	On	31/12/2018	Foreign Exchange Future			12.86430		12.81020			0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Future			12.91180		12.85740			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			12.93140		12.87690			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			12.95390		12.89920			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			12.98090		12.92590			0.0000	0.00	0	3,498
\$ / R	On	27/03/2019	Foreign Exchange Future			12.99450		12.93930			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			13.04550		12.98990			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			13.11440		13.05900			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.39360		13.33910			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.68570		13.63320			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.77140		13.72060			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.86080		13.81170			0.0000	0.00	0	0
Total \$ / R Future												1,464,216,852.40	116,684	1,535,192
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			732.87430	742.500	12.29	1.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			0.17430	0.000	12.29	0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put			0.76870	0.000	12.29	0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call			523.46870	532.500	12.29	1.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call			672.94320	682.500	12.29	1.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put			0.24320	0.000	12.29	0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Put			0.51070	0.000	12.29	0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call			563.21070	572.500	12.29	1.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			4.92580	0.000	12.29	0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			337.62580	342.500	12.29	1.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Put			1.04110	0.000	12.29	0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Call			493.74110	502.500	12.29	1.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Call			395.48940	402.500	12.29	1.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Put			2.78940	0.000	12.29	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call			652.97280	662.500	12.29	1.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put			0.27280	0.000	12.29	0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			2,797.33210	2,787.500	12.29	1.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			0.03210	0.000	12.29	0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Put			5.40510	0.000	12.29	0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Call			328.10510	332.500	12.29	1.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Call			583.11550	592.500	12.29	1.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Put			0.41550	0.000	12.29	0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,367.31740	1,357.500	12.29	1.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			0.01740	0.000	12.29	0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,227.38280	3,217.500	12.29	1.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.08280	0.000	12.29	0.0000	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			931.17990	984.700	17.44	1.0000	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			0.17990	0.000	17.44	0.0000	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			1.52820	0.002	19.56	0.0000	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			632.52820	684.702	19.56	1.0000	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			130.19010	57.566	13.43	0.5471	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			61.19010	42.266	13.43	0.4529	0.00	0	2,000
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Put			41.75430	11.547	15.43	0.1163	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Call			227.05430	248.347	15.43	0.8837	0.00	0	20,000
\$ / R	On	04/05/2018	Foreign Exchange Option	12.40	Put			89.46500	39.241	14.39	0.3189	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.40	Call			124.76500	126.041	14.39	0.6811	0.00	0	35,311
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			12.09560	3.143	15.54	0.0300	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			453.79560	496.043	15.54	0.9700	0.00	0	100,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Put			21.87710	6.692	14.92	0.0598	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Call			363.57710	399.592	14.92	0.9402	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,185.20000	3,133.517	43.08	0.9995	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.00000	0.117	43.08	0.0005	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			333.46280	273.084	14.12	0.8048	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			38.26280	29.684	14.12	0.1952	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			0.52540	0.183	22.08	0.0015	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,415.72540	1,363.583	22.08	0.9985	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,952.19400	1,900.366	24.51	0.9995	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.09400	0.066	24.51	0.0005	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,047.54900	1,995.759	22.47	0.9996	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.14900	0.059	22.47	0.0004	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			54.31600	43.853	13.37	0.2326	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			351.71600	289.553	13.37	0.7674	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,307.53350	3,255.863	36.52	0.9993	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.13350	0.163	36.52	0.0007	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,846.23930	1,794.230	21.04	0.9991	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.33930	0.130	21.04	0.0009	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			54.75420	29.398	12.85	0.1675	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			308.85420	335.298	12.85	0.8325	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,554.28830	1,605.900	15.45	1.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			0.18830	0.000	15.45	0.0000	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	15/05/2018	Foreign Exchange Option	11.70	Call		757.65390	807.139	14.22	0.9900	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put		3.55390	1.239	14.22	0.0100	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put		20.74110	10.226	12.58	0.0661	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call		479.54110	520.826	12.58	0.9339	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Put		15.97420	7.640	11.86	0.0507	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Call		529.47420	572.841	11.86	0.9493	0.00	0	30,000
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Put		24.13460	11.352	11.76	0.0702	0.00	0	0
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Call		489.13460	528.152	11.76	0.9298	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Put		138.10500	94.738	12.25	0.3461	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Call		237.80500	246.238	12.25	0.6539	0.00	0	30,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put		183.85070	137.213	12.34	0.4222	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call		209.75070	214.913	12.34	0.5778	0.00	0	40,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put		189.01320	141.882	12.36	0.4313	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call		204.91320	209.582	12.36	0.5687	0.00	0	30,000
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		3,411.38550	3,359.410	25.63	0.9992	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		0.38550	0.210	25.63	0.0008	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		2,951.38260	2,899.420	22.80	0.9990	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		0.38260	0.220	22.80	0.0010	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,327.75720	1,273.331	15.90	0.9803	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		6.75720	4.131	15.90	0.0197	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put		429.51930	373.889	13.46	0.6694	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call		121.01930	117.289	13.46	0.3306	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		0.06130	0.049	25.82	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		5,192.66130	5,140.749	25.82	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		0.05990	0.048	25.82	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		5,202.65990	5,150.748	25.82	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		0.06280	0.050	25.82	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		5,182.66280	5,130.750	25.82	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		3,873.72780	3,821.705	25.82	0.9971	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		1.12780	1.005	25.82	0.0029	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		2,604.00810	2,551.652	18.60	0.9963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		1.40810	0.952	18.60	0.0037	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		28.68360	25.161	15.64	0.0791	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,161.28360	1,105.861	15.64	0.9209	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		92.29450	87.894	14.10	0.2369	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		634.89450	578.593	14.10	0.7631	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		254.25780	260.393	12.53	0.5501	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		246.85780	201.093	12.53	0.4499	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		1,509.70580	1,560.658	14.61	0.9938	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		2.30580	1.358	14.61	0.0062	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		101.50830	97.296	13.95	0.2580	972,965.00	10,000	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		594.10830	537.997	13.95	0.7420	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		569.47640	599.409	11.82	0.8584	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		62.07640	40.109	11.82	0.1416	0.00	0	29,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		109.51080	105.514	13.83	0.2761	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		562.11080	506.214	13.83	0.7239	0.00	0	2,700

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	15.14	Put			2,634.00400	2,581.654	18.78	0.9963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			1.40400	0.954	18.78	0.0037	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			162.24120	160.561	13.20	0.3869	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			404.84120	351.261	13.20	0.6131	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,993.98470	2,941.699	20.96	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1.38470	0.999	20.96	0.0035	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			25.44960	22.126	15.79	0.0703	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,218.04960	1,162.826	15.79	0.9297	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			56.60410	52.262	14.79	0.1515	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			849.20410	792.962	14.79	0.8485	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,304.76820	2,252.347	17.81	0.9937	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			2.16820	1.647	17.81	0.0063	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,019.59180	1,066.708	13.07	0.9689	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			12.19180	7.408	13.07	0.0311	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			304.39870	314.540	12.39	0.6194	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			196.99870	155.240	12.39	0.3806	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,013.44210	3,961.443	25.82	0.9978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.84210	0.743	25.82	0.0022	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,205.30640	2,152.779	17.64	0.9921	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			2.70640	2.079	17.64	0.0079	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			66.37330	62.020	14.59	0.1756	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			778.97330	722.720	14.59	0.8244	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,023.98520	2,971.704	21.15	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			1.38520	1.004	21.15	0.0035	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			73.28960	68.812	14.45	0.1921	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			735.88960	679.512	14.45	0.8079	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,654.05570	3,601.850	24.97	0.9966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			1.45570	1.150	24.97	0.0034	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			39.49820	35.491	15.24	0.1077	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,012.09820	956.191	15.24	0.8923	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,983.49680	3,931.493	25.82	0.9977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.89680	0.793	25.82	0.0023	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			13.24150	11.146	16.39	0.0377	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,505.84150	1,451.846	16.39	0.9623	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,923.98460	2,871.688	20.54	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			1.38460	0.988	20.54	0.0035	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			41.11180	37.052	15.19	0.1119	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			993.71180	937.752	15.19	0.8881	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,903.65970	3,851.642	25.82	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			1.05970	0.942	25.82	0.0027	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			10.59140	8.791	16.57	0.0304	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,603.19140	1,549.491	16.57	0.9696	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,872.72810	4,820.806	25.82	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.12810	0.106	25.82	0.0004	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,492.89970	4,440.955	25.82	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.29970	0.255	25.82	0.0008	0.00	0	3,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,772.76060	4,720.834	25.82	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.16060	0.134	25.82	0.0004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			19.31490	16.657	16.10	0.0543	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,341.91490	1,287.357	16.10	0.9457	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			23.04000	19.884	15.92	0.0638	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,265.64000	1,210.584	15.92	0.9362	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,702.78800	4,650.857	25.82	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.18800	0.157	25.82	0.0005	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			18.89250	16.269	16.11	0.0531	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,351.49250	1,296.969	16.11	0.9469	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			385.60360	402.254	12.19	0.7130	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			138.20360	102.954	12.19	0.2870	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			16.54070	14.122	16.22	0.0468	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,409.14070	1,354.822	16.22	0.9532	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			391.89630	409.042	12.18	0.7194	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			134.49630	99.742	12.18	0.2806	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			20.18730	17.460	16.06	0.0566	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,322.78730	1,268.160	16.06	0.9434	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,412.95720	4,361.006	25.82	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.35720	0.306	25.82	0.0010	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			7.56950	6.156	16.83	0.0219	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,750.16950	1,696.856	16.83	0.9781	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			37.94890	33.996	15.29	0.1037	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,030.54890	974.696	15.29	0.8963	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			20.63780	17.875	16.04	0.0578	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,313.23780	1,258.575	16.04	0.9422	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,143.23960	4,091.259	25.82	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.63960	0.559	25.82	0.0017	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			479.50370	503.291	11.99	0.7974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			92.10370	63.991	11.99	0.2026	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,284.00170	3,231.755	22.72	0.9966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.40170	1.055	22.72	0.0034	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,026.64270	1,973.872	17.32	0.9882	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			4.04270	3.172	17.32	0.0118	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1.39250	0.965	19.45	0.0036	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,743.99250	2,691.665	19.45	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			361.08890	375.792	12.25	0.6870	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			153.68890	116.491	12.25	0.3130	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,793.98900	2,741.670	19.75	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			1.38900	0.970	19.75	0.0036	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			97.93640	68.788	12.02	0.2139	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			465.33640	488.088	12.02	0.7861	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			69.05990	64.723	14.54	0.1822	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			761.65990	705.423	14.54	0.8178	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,713.99510	2,661.662	19.27	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			1.39510	0.962	19.27	0.0036	0.00	0	372

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	12.24	Put			130.85210	96.598	12.16	0.2742	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			398.25210	415.898	12.16	0.7258	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,042.60000	7,990.700	25.82	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	25.82	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,494.02720	2,441.763	18.15	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			1.42720	1.063	18.15	0.0042	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			650.45750	685.214	11.68	0.9000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			43.05750	25.914	11.68	0.1000	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			458.34420	480.579	12.04	0.7803	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			100.94420	71.279	12.04	0.2197	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,311.79320	1,362.066	14.04	0.9878	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			4.39320	2.766	14.04	0.0122	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			766.46320	806.618	12.13	0.9309	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			29.06320	17.318	12.13	0.0691	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			784.71660	825.570	12.20	0.9348	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			27.31660	16.270	12.20	0.0652	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			893.82760	837.644	14.92	0.8621	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			51.22760	46.944	14.92	0.1379	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			924.35180	969.460	12.72	0.9580	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			16.95180	10.160	12.72	0.0420	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			7.31730	4.603	13.59	0.0198	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,164.71730	1,213.903	13.59	0.9802	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			10.30570	6.323	13.24	0.0268	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,067.70570	1,115.623	13.24	0.9732	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			221.11640	177.278	12.46	0.4152	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			278.51640	286.578	12.46	0.5848	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			23.35540	13.914	12.37	0.0564	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			830.75540	873.214	12.37	0.9436	0.00	0	30
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			94.99020	66.359	12.01	0.2082	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			472.39020	495.659	12.01	0.7918	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			127.27430	93.521	12.15	0.2679	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			404.67430	422.821	12.15	0.7321	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			739.27140	778.314	12.03	0.9247	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			31.87140	19.014	12.03	0.0753	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			523.45070	550.335	11.91	0.8294	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			76.05070	51.035	11.91	0.1706	0.00	0	150
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			220.23510	176.878	12.50	0.4079	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			290.73510	299.378	12.50	0.5921	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,577.39350	3,524.797	22.90	0.9955	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			2.09350	1.597	22.90	0.0045	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,097.52330	3,044.803	20.42	0.9950	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			2.22330	1.603	20.42	0.0050	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,307.26560	1,252.239	15.97	0.9194	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			31.96560	29.038	15.97	0.0806	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,475.11090	1,420.553	16.15	0.9379	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			24.61090	22.153	16.15	0.0621	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,119.40170	1,063.478	15.41	0.8725	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			55.10170	51.378	15.41	0.1275	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			568.14000	592.729	12.06	0.7992	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			102.44000	74.829	12.06	0.2008	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,239.02130	1,183.320	15.72	0.8954	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			44.72130	41.220	15.72	0.1046	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,299.19730	1,243.510	15.76	0.8806	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			56.59730	53.210	15.76	0.1194	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,160.91510	3,107.764	19.16	0.9902	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			4.51510	3.764	19.16	0.0098	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			22.35730	19.216	16.46	0.0476	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,908.75730	1,853.216	16.46	0.9524	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,380.11460	3,327.265	19.86	0.9916	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			3.71460	3.265	19.86	0.0084	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,659.87530	1,604.172	16.18	0.9288	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			33.47530	30.172	16.18	0.0712	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,754.51850	1,699.016	16.33	0.9371	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			29.71850	26.516	16.33	0.0629	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			121.81710	93.979	12.12	0.2137	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			630.11710	654.579	12.12	0.7863	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,748.27190	3,695.804	20.24	0.9933	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.77190	2.704	20.24	0.0067	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,250.32920	3,197.188	19.00	0.9897	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			4.82920	4.088	19.00	0.0103	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,295.33360	1,239.602	15.62	0.8629	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			69.83360	66.502	15.62	0.1371	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			491.36920	506.543	12.46	0.6645	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			73.46950	70.279	15.72	0.1385	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,348.06950	1,292.479	15.72	0.8615	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,598.42200	3,545.480	19.31	0.9920	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			3.82200	3.281	19.31	0.0080	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			225.96920	188.743	12.46	0.3355	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,056.26510	2,000.903	16.83	0.9407	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			30.96510	28.103	16.83	0.0593	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,950.45020	3,897.513	18.25	0.9933	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			3.05020	2.813	18.25	0.0067	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,434.26390	3,381.051	18.08	0.9860	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			6.86390	6.351	18.08	0.0140	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,289.83410	1,234.255	15.48	0.8162	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			112.43410	109.555	15.48	0.1838	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,666.73540	1,715.564	12.94	0.9668	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			17.83540	13.664	12.94	0.0332	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			496.15590	508.371	12.83	0.5954	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			347.25590	306.471	12.83	0.4046	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,498.94400	3,445.484	17.51	0.9844	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			7.84400	7.384	17.51	0.0156	0.00	0	750

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	12.85	Call			349.27030	353.542	13.42	0.4610	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			550.37030	501.642	13.42	0.5390	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,400.32520	3,346.799	17.52	0.9820	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			9.22520	8.699	17.52	0.0180	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			312.96140	315.790	13.65	0.4224	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			624.06140	573.890	13.65	0.5776	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,526.01940	2,470.926	17.45	0.9419	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			34.91940	32.826	17.45	0.0581	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			145.19140	142.986	15.22	0.2182	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,226.29140	1,171.086	15.22	0.7818	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			443.71730	453.376	12.98	0.5519	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			404.81730	361.476	12.98	0.4481	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,331.42040	3,277.844	17.53	0.9800	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			10.32040	9.744	17.53	0.0200	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,439.74820	3,386.249	17.52	0.9830	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			8.64820	8.149	17.52	0.0170	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			425.80650	434.598	13.03	0.5363	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			426.90650	382.698	13.03	0.4637	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,158.20840	1,103.269	15.07	0.7657	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			157.10840	155.169	15.07	0.2343	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,647.22490	3,593.851	17.49	0.9875	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			6.12490	5.751	17.49	0.0125	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,372.91910	4,319.753	17.47	0.9960	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			1.81910	1.653	17.47	0.0040	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			209.78500	209.372	14.49	0.3023	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			920.88500	867.472	14.49	0.6977	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			873.91930	820.759	14.37	0.6817	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			222.81930	222.659	14.37	0.3183	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			985.72610	1,020.247	11.97	0.8617	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			86.82610	68.347	11.97	0.1383	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			234.20560	234.364	14.26	0.3321	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			835.30560	782.464	14.26	0.6679	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,195.67670	1,236.741	11.76	0.9194	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			46.77670	34.841	11.76	0.0806	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			907.21480	938.817	12.05	0.8334	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			108.31480	86.917	12.05	0.1666	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			796.06960	823.106	12.17	0.7857	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			147.16960	121.206	12.17	0.2143	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,026.22130	1,062.147	11.93	0.8748	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			77.32130	60.247	11.93	0.1252	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,109.52410	1,148.126	11.84	0.8987	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			60.62410	46.226	11.84	0.1013	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			603.85880	621.339	12.56	0.6745	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			254.95880	219.440	12.56	0.3255	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,213.22250	1,254.753	11.74	0.9232	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			44.32250	32.853	11.74	0.0768	0.00	0	5,200

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	12.77	Put			499.28380	451.784	13.25	0.5096	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			378.18380	383.684	13.25	0.4904	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1,033.45540	979.183	14.77	0.7325	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			182.35540	181.083	14.77	0.2675	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			518.18380	470.205	13.31	0.5208	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			367.08380	372.105	13.31	0.4792	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			234.43370	200.337	12.49	0.3061	2,003,374.00	10,000	20,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			633.33370	652.237	12.49	0.6939	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			869.25790	899.357	12.09	0.8181	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			120.35790	97.457	12.09	0.1819	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			506.20160	518.909	12.80	0.6033	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			337.30160	297.009	12.80	0.3967	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			413.40580	420.935	13.08	0.5246	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			444.50580	399.035	13.08	0.4754	0.00	0	250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			797.29150	744.809	14.16	0.6535	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			246.19150	246.709	14.16	0.3465	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			46.40390	44.059	17.01	0.0763	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,247.50390	2,192.159	17.01	0.9237	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			558.82990	574.118	12.67	0.6430	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			289.92990	252.218	12.67	0.3570	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			0.00000	601.162	13.74	0.5910	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			0.00000	303.062	13.74	0.4090	9,091,854.00	30,000	20,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			45.94510	43.608	17.03	0.0756	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,257.04510	2,201.708	17.03	0.9244	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			45.49120	43.162	17.04	0.0749	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,266.59120	2,211.262	17.04	0.9251	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,137.97320	4,083.719	17.03	0.9935	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			3.97320	2.819	17.03	0.0065	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,593.13680	3,538.131	17.13	0.9849	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			9.13680	7.231	17.13	0.0151	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,285.77880	1,230.484	15.33	0.7817	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			151.77880	149.584	15.33	0.2183	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,886.25670	1,830.539	16.25	0.8560	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			104.05670	101.839	16.25	0.1440	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,412.53630	2,356.696	16.99	0.9060	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			66.53630	64.196	16.99	0.0940	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,315.37210	4,259.436	18.58	0.9826	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			12.47210	10.136	18.58	0.0174	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,775.87020	3,718.138	18.46	0.9696	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			22.97020	18.838	18.46	0.0304	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,281.96550	1,226.652	15.17	0.7473	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			199.06550	197.352	15.17	0.2527	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,102.93580	4,046.020	18.59	0.9763	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			17.73580	14.520	18.59	0.0237	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			151.68710	127.958	12.22	0.1965	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			976.48710	1,006.458	12.22	0.8035	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			196.62760	194.587	15.25	0.2465	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,331.82760	1,276.087	15.25	0.7535	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,215.07880	2,159.100	16.66	0.8778	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			92.07880	89.800	16.66	0.1222	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			830.98330	780.242	14.11	0.6028	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			352.58330	355.542	14.11	0.3972	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			104.47210	86.080	12.08	0.1415	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,176.07210	1,211.381	12.08	0.8585	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,935.65270	1,984.508	13.01	0.9624	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			24.05270	19.208	13.01	0.0376	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,564.34790	4,508.868	19.06	0.9765	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			17.24790	15.668	19.06	0.0235	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,968.73970	3,912.568	19.06	0.9591	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			31.63970	29.368	19.06	0.0409	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,280.80010	1,226.658	15.11	0.7193	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			243.70010	243.458	15.11	0.2807	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,159.78600	1,106.887	14.82	0.6814	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			289.48600	290.487	14.82	0.3186	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,977.12480	2,920.678	17.64	0.9164	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			66.82480	64.278	17.64	0.0836	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			489.00520	496.042	13.65	0.4866	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			664.80520	617.842	13.65	0.5134	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,224.99180	3,168.288	18.02	0.9268	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			59.19180	56.488	18.02	0.0732	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			405.41100	366.590	12.98	0.3777	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,399.45060	2,343.631	16.84	0.8734	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			102.91000	101.085	16.85	0.1258	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,408.71000	2,352.885	16.85	0.8742	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,390.19720	2,334.381	16.83	0.8725	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,325.60030	2,269.818	16.74	0.8665	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			109.80030	108.018	16.74	0.1335	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,280.33940	1,226.648	15.09	0.7076	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			264.53940	264.848	15.09	0.2924	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			103.65060	101.831	16.84	0.1266	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			474.71820	481.277	13.72	0.4756	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			825.12130	775.628	14.06	0.5771	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			409.32130	413.828	14.06	0.4229	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,224.72270	2,169.009	16.61	0.8564	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			118.92270	117.209	16.61	0.1436	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			104.39720	102.581	16.83	0.1275	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			689.61100	704.790	12.98	0.6223	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,256.27610	1,292.006	12.14	0.8575	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			112.07610	93.806	12.14	0.1425	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,478.90340	4,423.297	19.09	0.9698	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			23.10340	21.497	19.09	0.0302	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			690.51820	643.077	13.72	0.5244	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,790.76960	4,735.465	19.04	0.9728	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			20.96960	19.765	19.04	0.0272	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,157.61560	4,101.896	19.04	0.9538	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			37.81560	36.196	19.04	0.0462	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,278.41250	1,225.128	15.01	0.6948	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			288.61250	289.428	15.01	0.3052	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			580.11400	537.372	13.38	0.4445	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			647.51400	659.172	13.38	0.5555	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,380.05390	2,324.692	16.60	0.8354	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			156.95390	156.092	16.60	0.1646	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			613.65000	570.822	13.45	0.4445	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			682.85000	694.722	13.45	0.5555	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			349.10340	351.538	15.25	0.3152	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,473.20340	1,420.638	15.25	0.6848	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,318.25270	1,349.964	12.45	0.8090	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			192.35270	169.064	12.45	0.1910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,135.70420	1,162.444	12.62	0.7518	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			269.80420	241.544	12.62	0.2482	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1,016.98660	967.901	14.33	0.5779	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			492.88660	498.801	14.33	0.4221	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,549.50580	1,587.578	12.29	0.8659	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			123.60580	106.678	12.29	0.1341	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,607.01180	2,660.778	11.92	0.9820	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			11.11180	9.878	11.92	0.0180	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,362.78700	1,395.642	12.41	0.8213	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			176.88700	154.742	12.41	0.1787	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,826.27250	1,773.018	15.83	0.7456	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			272.17250	273.918	15.83	0.2544	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			746.46370	759.842	13.35	0.5791	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			580.56370	538.942	13.35	0.4209	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			165.43550	164.880	16.74	0.1637	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,569.53550	2,513.980	16.74	0.8363	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			167.33070	166.808	16.72	0.1654	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,551.43070	2,495.908	16.72	0.8346	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,452.29770	2,396.970	16.60	0.8249	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			178.19770	177.870	16.60	0.1751	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			166.38150	165.842	16.73	0.1645	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,560.48150	2,504.942	16.73	0.8355	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			326.65920	295.565	12.73	0.2829	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,055.95920	1,080.066	12.73	0.7171	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			684.10030	640.758	13.56	0.4447	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			754.00030	766.258	13.56	0.5553	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			408.73270	411.866	15.59	0.3190	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,719.73270	1,667.466	15.59	0.6810	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			406.69070	409.932	15.61	0.3177	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,727.69070	1,675.532	15.61	0.6823	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			410.78590	413.816	15.58	0.3203	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,711.78590	1,659.416	15.58	0.6797	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,740.84050	6,685.257	18.95	0.9383	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			79.94050	78.857	18.95	0.0617	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			395.12660	395.489	16.91	0.2538	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,866.02660	2,811.889	16.91	0.7462	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			393.78190	394.122	16.92	0.2530	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,874.68190	2,820.522	16.92	0.7470	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			396.47730	396.862	16.90	0.2546	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,857.37730	2,803.262	16.90	0.7454	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			732.82390	735.399	16.12	0.3750	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,259.62390	2,209.699	16.12	0.6250	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			730.62270	733.168	16.12	0.3741	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,267.42270	2,217.468	16.12	0.6259	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			728.42980	730.946	16.13	0.3731	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,275.22980	2,225.246	16.13	0.6269	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,407.65040	2,357.160	16.32	0.6281	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			758.25040	758.560	16.32	0.3719	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			835.78030	834.724	16.31	0.3897	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,374.08030	2,323.924	16.31	0.6103	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			833.51320	832.433	16.31	0.3888	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,381.81320	2,331.633	16.31	0.6112	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			838.05530	837.014	16.30	0.3906	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,366.35530	2,316.214	16.30	0.6094	0.00	0	0
Total \$ / R Option												12,068,193.00	50,000	2,595,353
Total \$ / R												1,476,285,045.40	166,684	4,130,545
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.55930		12.50740			0.0000	87,915.10	7	390
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.70190		12.64890			0.0000	0.00	0	52
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.83820		12.78420			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.11440		13.05900			0.0000	0.00	0	0
Total \$ / R MAXI Future												87,915.10	7	452
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			1,547.44660	1,315.537	16.27	0.0439	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			143,807.44660	138,385.537	16.27	0.9561	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			1,513.42250	1,284.773	16.29	0.0429	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			144,773.42250	139,354.773	16.29	0.9571	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			1,582.21870	1,346.982	16.25	0.0448	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			142,842.21870	137,416.982	16.25	0.9552	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			10,961.72250	10,730.407	15.75	0.1695	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			147,071.72250	141,540.407	15.75	0.8305	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			10,847.73880	10,614.846	15.76	0.1679	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			147,957.73880	142,424.846	15.76	0.8321	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			11,076.93630	10,847.056	15.73	0.1711	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			146,186.93630	140,657.056	15.73	0.8289	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	14/12/2018	Foreign Exchange Option	15.19	Call		9,581.36300	9,395.884	16.98	0.1177		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		250,161.36300	244,575.884	16.98	0.8823		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		9,513.52240	9,327.879	16.99	0.1170		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		251,093.52240	245,507.879	16.99	0.8830		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		9,446.02060	9,260.226	17.00	0.1162		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		252,026.02060	246,440.226	17.00	0.8838		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		40,873.26570	41,186.596	15.59	0.3190		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		171,973.26570	166,746.596	15.59	0.6810		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		40,669.07230	40,993.224	15.61	0.3177		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		172,769.07230	167,553.224	15.61	0.6823		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		41,078.59370	41,381.584	15.58	0.3203		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		171,178.59370	165,941.584	15.58	0.6797		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											87,915.10	7	452
£ / R	On 30/04/2018	Foreign Exchange Future			17.08970	17.33860			0.0000		153,807.30	9	0
£ / R	On 15/05/2018	Foreign Exchange Future			17.22790	17.37650			0.0000		0.00	0	11
£ / R	On 18/06/2018	Foreign Exchange Future			17.33100	17.47690			0.0000		8,873,472.00	512	446,943
£ / R	On 17/09/2018	Foreign Exchange Future			17.60500	17.75010			0.0000		0.00	0	18,494
£ / R	On 14/12/2018	Foreign Exchange Future			17.87290	18.01580			0.0000		0.00	0	6,227
£ / R	On 18/03/2019	Foreign Exchange Future			18.16020	18.30340			0.0000		0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future			18.42750	18.57180			0.0000		0.00	0	5,465
Total £ / R Future											9,027,279.30	521	482,072
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Put		62.13760	140.300	13.10	1.0000		0.00	0	0
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Call		170.73760	0.000	13.10	0.0000		0.00	0	0
£ / R	On 15/05/2018	Foreign Exchange Option	16.85	Call		572.58870	435.829	13.79	0.7903		0.00	0	0
£ / R	On 15/05/2018	Foreign Exchange Option	16.85	Put		46.08870	57.929	13.79	0.2097		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Call		17,276.90000	17,131.000	24.98	1.0000		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	24.98	0.0000		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Call		219.94980	153.884	14.29	0.2809		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Put		633.04980	712.884	14.29	0.7191		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Call		361.61520	269.959	13.67	0.4330		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Put		384.71520	438.959	13.67	0.5670		0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Put		2,929.57380	3,072.288	18.42	0.9914		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Call		6.47380	3.288	18.42	0.0086		0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Call		217.05170	151.605	14.31	0.2776		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Put		640.15170	720.605	14.31	0.7224		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Call		214.18670	149.356	14.32	0.2742		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Put		647.28670	728.356	14.32	0.7258		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Call		445.69240	371.907	14.54	0.3614		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Put		945.59240	1,016.907	14.54	0.6386		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Call		442.49030	369.076	14.55	0.3593		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Put		952.39030	1,024.076	14.55	0.6407		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Call		448.91120	374.759	14.53	0.3636		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	18.24	Put			938.81120	1,009.759	14.53	0.6364	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			791.49830	702.919	14.39	0.4765	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			885.69830	940.019	14.39	0.5235	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			787.36460	699.075	14.40	0.4746	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			891.56460	946.175	14.40	0.5254	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			783.25550	695.251	14.41	0.4727	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			897.45550	952.351	14.41	0.5273	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,016.19490	925.875	14.50	0.5063	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,002.79490	1,055.675	14.50	0.4937	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,011.78110	921.825	14.51	0.5047	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,008.38110	1,061.625	14.51	0.4953	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,007.50710	917.790	14.51	0.5031	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,014.10710	1,067.590	14.51	0.4969	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,131.95690	1,042.777	14.58	0.5026	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,190.15690	1,245.277	14.58	0.4974	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,127.79630	1,038.832	14.59	0.5013	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,195.99630	1,251.332	14.59	0.4987	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,136.12340	1,046.736	14.58	0.5040	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,184.32340	1,239.236	14.58	0.4960	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												9,027,279.30	521	483,072
¥ / R	On	03/05/2018	Foreign Exchange Future			0.11410		0.11374			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11513		0.11477			0.0000	0.00	0	8,296
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11539		0.11503			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11721		0.11684			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11931		0.11894			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12383		0.12342			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,296
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	83.62	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Put			875,626.40000	875,589.800	83.62	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Put			882,626.40000	882,589.800	83.62	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Call			0.00000	0.000	83.62	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	83.62	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Put			876,626.40000	876,589.800	83.62	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	83.62	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Put			877,626.40000	877,589.800	83.62	1.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			10.28170	11.019	18.20	0.0369	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,532.78170	1,497.719	18.20	0.9631	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			5.33220	6.736	24.95	0.0182	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,527.83220	2,493.436	24.95	0.9818	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			80.05140	93.493	15.71	0.2449	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			602.55140	580.193	15.71	0.7551	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	25.03	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put		822,497.00000	822,460.700	25.03	1.0000	0.00	0	0	
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.00000	0.000	25.03	0.0000	0.00	0	0	
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put		876,497.00000	876,460.700	25.03	1.0000	0.00	0	0	
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.00000	0.000	25.03	0.0000	0.00	0	0	
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put		877,497.00000	877,460.700	25.03	1.0000	0.00	0	0	
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.00000	0.000	25.03	0.0000	0.00	0	0	
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put		875,497.00000	875,460.700	25.03	1.0000	0.00	0	0	
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call		131.83790	140.958	18.50	0.1987	0.00	0	0	
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put		1,447.33790	1,419.658	18.50	0.8013	0.00	0	0	
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call		60.99900	66.485	21.06	0.0974	0.00	0	0	
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put		2,376.49900	2,345.185	21.06	0.9026	0.00	0	0	
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call		333.36060	352.744	16.36	0.4281	0.00	0	0	
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put		648.86060	631.444	16.36	0.5719	0.00	0	0	
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call		569.14110	587.934	16.49	0.5084	0.00	0	0	
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put		675.44110	656.634	16.49	0.4916	0.00	0	0	
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call		297.39670	307.887	18.33	0.3017	0.00	0	0	
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put		1,403.69670	1,376.587	18.33	0.6983	0.00	0	0	
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call		1,066.79680	1,096.752	13.81	0.7879	0.00	0	0	
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put		173.09680	165.452	13.81	0.2121	0.00	0	0	
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call		692.53470	710.052	18.45	0.4399	0.00	0	0	
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put		1,350.83470	1,327.552	18.45	0.5601	0.00	0	0	
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call		523.15420	535.567	21.06	0.3306	0.00	0	0	
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put		2,181.45420	2,153.067	21.06	0.6694	0.00	0	0	
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call		1,047.51910	1,071.354	16.84	0.6045	0.00	0	0	
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put		705.81910	688.854	16.84	0.3955	0.00	0	0	
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,296
€ / R	On	30/04/2018	Foreign Exchange Future			15.01490		15.06180		0.0000	240,238.40	16	0	
€ / R	On	23/05/2018	Foreign Exchange Future			15.14510		15.12340		0.0000	0.00	0	41	
€ / R	On	18/06/2018	Foreign Exchange Future			15.22400		15.20280		0.0000	45,748,120.00	3,005	116,197	
€ / R	On	17/09/2018	Foreign Exchange Future			15.50910		15.48720		0.0000	8,142,277.50	525	57,507	
€ / R	On	14/12/2018	Foreign Exchange Future			15.79440		15.76980		0.0000	0.00	0	7,625	
€ / R	On	18/03/2019	Foreign Exchange Future			16.10740		16.08460		0.0000	0.00	0	4,686	
€ / R	On	14/06/2019	Foreign Exchange Future			16.37250		16.34900		0.0000	0.00	0	5,256	
Total € / R Future												54,130,635.90	3,546	191,312
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put		213.13080	225.100	9.73	1.0000	0.00	0	0	
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call		34.93080	0.000	9.73	0.0000	0.00	0	0	
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put		135.30940	102.775	11.46	0.3463	0.00	0	0	
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call		278.70940	267.875	11.46	0.6537	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put		184.45710	154.706	11.36	0.3531	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call		387.25710	378.706	11.36	0.6469	0.00	0	3,000	
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put		566.12600	531.777	12.59	0.7080	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call		138.92600	125.777	12.59	0.2920	0.00	0	29,734	

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	14.30	Put			26.73940	17.569	11.32	0.0630	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			929.53940	941.569	11.32	0.9370	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			33.52430	21.891	10.89	0.0785	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			836.32430	845.891	10.89	0.9215	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,206.77950	1,223.590	12.59	0.9659	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			13.97950	9.590	12.59	0.0341	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,203.80480	2,224.659	15.53	0.9975	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1.00480	0.659	15.53	0.0025	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,706.91510	1,726.952	14.40	0.9894	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			4.11510	2.952	14.40	0.0106	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			976.69080	989.774	11.54	0.9435	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			23.89080	15.774	11.54	0.0565	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			72.24680	61.636	13.35	0.1606	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			869.44680	837.636	13.35	0.8394	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,427.28100	6,406.067	26.57	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.08100	0.067	26.57	0.0002	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,245.59660	1,262.853	12.77	0.9686	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			12.79660	8.853	12.77	0.0314	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			29.93170	21.922	13.73	0.0666	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,267.13170	1,237.922	13.73	0.9334	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,408.95440	3,387.368	20.37	0.9960	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			1.75440	1.368	20.37	0.0040	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,460.70820	1,479.787	13.73	0.9798	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			7.90820	5.787	13.73	0.0202	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			260.96350	248.411	11.73	0.4927	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			308.16350	274.411	11.73	0.5073	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			170.34570	156.799	12.32	0.3483	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			477.54570	442.799	12.32	0.6517	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			176.16830	162.599	12.27	0.3584	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			463.36830	428.599	12.27	0.6416	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,347.76590	5,326.492	26.57	0.9988	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.56590	0.492	26.57	0.0012	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			173.23610	159.674	12.29	0.3533	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			470.43610	435.674	12.29	0.6467	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			114.65100	106.817	14.68	0.1518	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			113.49450	105.673	14.69	0.1504	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			15.54890	13.743	18.11	0.0221	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,003.19950	2,021.135	11.85	0.9730	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			15.99950	12.035	11.85	0.0270	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,296.19270	1,306.288	10.71	0.9048	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			58.99270	47.188	10.71	0.0952	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,745.15140	1,715.441	14.69	0.8509	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,727.45100	1,697.717	14.68	0.8482	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,428.82600	1,398.127	14.21	0.7989	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			156.02600	147.227	14.21	0.2011	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			352.29240	342.106	12.75	0.4068	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	15.85	Put			715.09240	683.006	12.75	0.5932	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			821.16530	789.010	13.01	0.6355	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,145.05350	6,122.904	19.55	0.9964	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.25350	2.004	19.55	0.0036	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,088.34890	4,064.643	18.11	0.9779	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,736.29450	1,706.573	14.69	0.8496	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			112.35140	104.541	14.69	0.1491	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			308.36530	298.110	13.01	0.3645	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			162.78920	157.544	15.28	0.1645	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,292.98920	2,263.144	15.28	0.8355	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			164.85410	159.578	15.25	0.1664	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,275.05410	2,245.178	15.25	0.8336	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			163.81810	158.559	15.27	0.1655	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,284.01810	2,254.159	15.27	0.8345	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			755.17000	751.476	12.79	0.5152	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			820.57000	794.076	12.79	0.4848	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			763.12520	759.477	12.77	0.5193	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			808.52520	782.077	12.77	0.4807	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			759.13740	755.466	12.78	0.5172	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			814.53740	788.066	12.78	0.4828	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			728.95130	726.211	13.54	0.4472	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,239.95130	1,213.711	13.54	0.5528	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			725.74510	723.000	13.55	0.4456	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,246.74510	1,220.500	13.55	0.5544	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			722.56060	719.811	13.56	0.4441	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,253.56060	1,227.311	13.56	0.5559	0.00	0	0
Total € / R Option												0.00	0	607,507
Total € / R												54,130,635.90	3,546	798,819
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.47870		9.45340			0.0000	94,787.00	10	13,777
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.59280		9.56660			0.0000	0.00	0	850
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.70500		9.67760			0.0000	0.00	0	11,312
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.93710		9.90780			0.0000	0.00	0	0
Total AU\$ / R Future												94,787.00	10	25,939
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,061.00630	1,035.410	13.96	0.9769	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			4.65330	4.367	13.87	0.0245	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,041.25330	1,015.667	13.87	0.9755	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			4.52780	4.236	13.91	0.0238	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,051.12780	1,025.536	13.91	0.9762	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			4.40630	4.110	13.96	0.0231	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			17.04490	16.808	14.17	0.0494	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,580.44490	1,554.008	14.17	0.9506	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			17.72680	17.496	14.14	0.0513	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,561.12680	1,534.696	14.14	0.9487	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	17/09/2018	Foreign Exchange Option	11.12	Call			17.38220	17.149	14.15	0.0504	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,570.78220	1,544.349	14.15	0.9496	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,844.61460	1,816.986	14.82	0.9155	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			41.73130	41.501	14.84	0.0836	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,854.13130	1,826.501	14.84	0.9164	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			42.70290	42.477	14.80	0.0854	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,835.10290	1,807.477	14.80	0.9146	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			42.21460	41.986	14.82	0.0845	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			213.90450	213.847	13.62	0.2637	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,306.10450	1,276.747	13.62	0.7363	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			212.15080	212.070	13.63	0.2619	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,314.35080	1,284.970	13.63	0.7381	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			210.41560	210.311	13.64	0.2601	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,322.61560	1,293.211	13.64	0.7399	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												94,787.00	10	25,939
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.81080		9.72930			0.0000	98,108.00	10	1,500
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.06570		9.98050			0.0000	0.00	0	0
Total CAD/ R Future												98,108.00	10	1,500
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			2.22370	2.252	12.16	0.0148	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,092.92370	1,011.452	12.16	0.9852	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			2.10430	2.124	12.16	0.0140	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,102.80430	1,021.324	12.16	0.9860	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			2.34920	2.388	12.16	0.0156	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,083.04920	1,001.588	12.16	0.9844	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			680.07340	737.318	12.14	0.7495	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			179.57340	151.618	12.14	0.2505	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			673.17730	730.144	12.14	0.7460	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			182.67730	154.444	12.14	0.2540	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			687.00440	744.530	12.14	0.7530	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			176.50440	148.830	12.14	0.2470	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												98,108.00	10	1,500
CHF / R	On	18/06/2018	Foreign Exchange Future			12.73850		12.71610			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.98970		12.96560			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.24000		13.21420			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.74270		13.71530			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			8.43720	7.124	17.85	0.0233	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	14.54	Put			1,832.33720	1,808.624	17.85	0.9767	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			8.33920	7.018	17.89	0.0230	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,842.23920	1,818.518	17.89	0.9770	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			8.53710	7.231	17.82	0.0237	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,822.43710	1,798.731	17.82	0.9763	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			43.33380	42.856	15.97	0.0770	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,107.73380	2,083.156	15.97	0.9230	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			42.91780	42.493	16.00	0.0764	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,117.31780	2,092.793	16.00	0.9236	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			42.50640	42.135	16.02	0.0757	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,126.90640	2,102.435	16.02	0.9243	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			519.00220	514.518	11.98	0.5284	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			514.80220	484.518	11.98	0.4716	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			514.87630	509.923	11.99	0.5252	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			520.67630	489.923	11.99	0.4748	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			523.16360	519.145	11.97	0.5316	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			508.96360	479.145	11.97	0.4684	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			441.60560	440.374	14.04	0.3475	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,456.30560	1,427.674	14.04	0.6525	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			439.46540	438.228	14.05	0.3460	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,464.16540	1,435.528	14.05	0.6540	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			443.75880	442.533	14.02	0.3490	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,448.45880	1,419.833	14.02	0.6510	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			1.98340		1.97230			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.99860		1.98700			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.01300		2.00120			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.04270		2.03030			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			599.62120	496.210	11.89	0.6118	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			194.19480	199.239	12.05	0.3474	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			671.19480	565.239	12.05	0.6526	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			168.99940	171.989	12.20	0.3095	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			745.99940	637.989	12.20	0.6905	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			222.62120	230.210	11.89	0.3882	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,644.84160	1,533.141	13.43	0.7654	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			199.46240	202.969	13.54	0.2198	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,729.46240	1,616.969	13.54	0.7802	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			185.21010	188.012	13.65	0.2057	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,815.21010	1,702.012	13.65	0.7943	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			214.84160	219.141	13.43	0.2346	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,370.66700	1,436.282	11.97	0.7448	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			358.66700	306.282	11.97	0.2552	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,305.57850	1,368.102	12.01	0.7260	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			393.57850	338.102	12.01	0.2740	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,242.57420	1,302.007	12.05	0.7069	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			430.57420	372.007	12.05	0.2931	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,381.53600	1,434.428	12.86	0.6167	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			878.53600	807.428	12.86	0.3833	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,331.82600	1,382.733	12.90	0.6024	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			928.82600	855.733	12.90	0.3976	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,432.75770	1,487.661	12.81	0.6311	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			829.75770	760.661	12.81	0.3689	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			2.04740		2.04510			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.08630		2.08380			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.12610		2.12350			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.27290		2.27100			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	Put			1,701.92820	1,671.890	15.18	0.9109	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			47.25950	41.382	15.45	0.0805	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,796.25950	1,767.382	15.45	0.9195	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			42.25330	37.407	15.72	0.0728	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,891.25330	1,863.407	15.72	0.9272	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			52.92820	45.890	15.18	0.0891	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			117.92220	109.408	15.49	0.1164	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,779.92220	2,746.408	15.49	0.8836	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			110.36250	102.773	15.61	0.1099	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,872.36250	2,839.773	15.61	0.8901	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			103.31120	96.592	15.72	0.1037	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,965.31120	2,933.592	15.72	0.8963	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,119.09820	1,105.660	12.91	0.6048	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			684.09820	644.660	12.91	0.3952	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,068.03830	1,055.086	12.98	0.5864	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			733.03830	694.086	12.98	0.4136	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,018.83310	1,006.463	13.06	0.5680	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			783.83310	745.463	13.06	0.4320	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			801.32800	763.582	13.33	0.3331	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,026.12990	2,008.570	13.22	0.6915	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			716.12990	679.571	13.22	0.3085	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,967.27630	1,949.083	13.26	0.6793	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			757.27630	720.083	13.26	0.3207	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,911.32800	1,892.582	13.33	0.6669	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 DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.60200		1.59570			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.62300		1.61650			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.64270		1.63590			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.73570		1.72840			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			25.17550	20.893	15.74	0.0545	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,668.17550	1,600.893	15.74	0.9455	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			21.52570	17.641	15.94	0.0466	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,764.52570	1,697.641	15.94	0.9534	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			29.47220	24.774	15.54	0.0638	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,572.47220	1,504.774	15.54	0.9362	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,512.55300	2,443.856	16.43	0.9013	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			90.88790	86.961	16.17	0.1145	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,325.88790	2,256.961	16.17	0.8855	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			83.93530	80.120	16.30	0.1063	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,418.93530	2,350.120	16.30	0.8937	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			77.55300	73.856	16.43	0.0987	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,044.83190	1,071.569	12.72	0.6917	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			385.83190	344.569	12.72	0.3083	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			987.31970	1,011.659	12.81	0.6682	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			428.31970	384.659	12.81	0.3318	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,104.91430	1,134.096	12.62	0.7148	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			345.91430	307.096	12.62	0.2852	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			945.33460	956.779	14.55	0.4948	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,261.33460	1,199.779	14.55	0.5052	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			910.77130	921.295	14.64	0.4807	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,326.77130	1,264.295	14.64	0.5193	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			981.28420	993.713	14.45	0.5092	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,197.28420	1,136.713	14.45	0.4908	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			0.12410		0.12360			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12320		0.12280			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12250		0.12230			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12180		0.12120			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	18/06/2018	Foreign Exchange Future			1.57180		1.57030			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.59550		1.59390			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.61900		1.61680			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66350		1.66220			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.84690		8.84010			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.94900		8.94170			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.04980		9.04200			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.55810		9.55010			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			4.90720	3.991	14.40	0.0233	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,004.80720	997.091	14.40	0.9767	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			4.77580	3.870	14.44	0.0226	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,014.67580	1,006.970	14.44	0.9774	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			5.04290	4.116	14.35	0.0240	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			994.94290	987.216	14.35	0.9760	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			48.55160	45.654	13.98	0.1234	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,036.85160	1,026.654	13.98	0.8766	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			47.56110	44.713	13.99	0.1213	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,045.86110	1,035.713	13.99	0.8787	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			49.56090	46.614	13.97	0.1257	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,027.86090	1,017.614	13.97	0.8743	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			422.04590	417.366	12.31	0.5781	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			300.04590	287.566	12.31	0.4219	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			416.94340	412.207	12.32	0.5736	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			304.94340	292.407	12.32	0.4264	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			411.88650	407.095	12.33	0.5691	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			309.88650	297.295	12.33	0.4309	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			410.32580	405.052	13.80	0.4282	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			780.22580	766.952	13.80	0.5718	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			407.18590	401.923	13.82	0.4256	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			787.08590	773.823	13.82	0.5744	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			413.48990	408.209	13.79	0.4308	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			773.38990	760.109	13.79	0.5692	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			1.27450		1.27530			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.28240		1.28340			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.29030		1.29130			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35360		1.35530			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 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
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			447.00000	455.000		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			547.00000	555.000		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			347.00000	355.000		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			866.00000	876.000		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			966.00000	976.000		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			766.00000	776.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			213.00000	203.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			413.00000	403.000		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			313.00000	303.000		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			353.00000	336.000		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			253.00000	236.000		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			453.00000	436.000		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			1.37990		1.39730			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.38600		1.40330			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			1.21220		1.21550			0.0000	48,488.00	40	60
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.22100		1.22440			0.0000	0.00	0	0
Total QUANTO € / \$ Future												48,488.00	40	60
Total QUANTO € / \$												48,488.00	40	60
R / ¥	On	03/05/2018	Foreign Exchange Future			8.76410	0.11407	8.79230			0.0000	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Future			8.66600	0.11407	8.69340			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 R / ¥ Future												0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Call		0.11407	299.83820	134.959	16.36	0.1899	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Put		0.11407	1,176.83820	1,293.959	16.36	0.8101	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Call		0.11407	277.52190	120.213	16.51	0.1722	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Put		0.11407	1,254.52190	1,379.213	16.51	0.8278	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Call		0.11407	323.89690	151.353	16.22	0.2092	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Put		0.11407	1,100.89690	1,210.353	16.22	0.7908	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Put		0.11407	1,665.33440	1,825.523	17.21	0.8972	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Call		0.11407	188.33440	66.523	17.21	0.1028	0.00	0	100,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.11407	1,165.86700	1,139.260	14.07	0.3523	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put		0.11407	2,931.86700	3,179.260	14.07	0.6477	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.11407	4,349.78070	4,188.902	15.87	0.7350	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put		0.11407	815.78070	928.902	15.87	0.2650	0.00	0	110,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.11407	1,127.86860	1,103.018	14.05	0.3446	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put		0.11407	2,993.86860	3,243.018	14.05	0.6554	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.11407	1,090.67930	1,067.543	14.02	0.3370	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put		0.11407	3,056.67930	3,307.543	14.02	0.6630	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			8.68560	0.11407	8.71270			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.53150	0.11407	8.55830			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		0.11407	1,990.90390	1,906.160	14.41	0.5241	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11407	2,736.53940	2,978.361	13.80	0.6682	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11407	1,563.90390	1,750.160	14.41	0.4759	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11407	1,933.27600	1,851.307	14.37	0.5154	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11407	1,606.27600	1,795.307	14.37	0.4846	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11407	2,049.40320	1,961.883	14.45	0.5328	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11407	1,522.40320	1,705.883	14.45	0.4672	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11407	963.53940	934.361	13.80	0.3318	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11407	2,987.34220	2,890.689	15.23	0.4850	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11407	3,404.34220	3,575.689	15.23	0.5150	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11407	2,934.85130	2,839.738	15.20	0.4800	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11407	3,451.85130	3,624.738	15.20	0.5200	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11407	2,882.83730	2,789.282	15.17	0.4749	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11407	3,499.83730	3,674.282	15.17	0.5251	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			9.49440		9.42620			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	17/09/2018	Foreign Exchange Future			9.62360		9.55390			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.74810		9.67720			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.31830		10.24880			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			20.49640	20.897	12.93	0.1000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			694.29640	626.497	12.93	0.9000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			19.78130	20.128	12.95	0.0968	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			703.58130	635.728	12.95	0.9032	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			21.23500	21.694	12.91	0.1034	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			685.03500	617.294	12.91	0.8966	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			139.50480	147.359	12.32	0.3211	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			585.60480	523.759	12.32	0.6789	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			137.27930	144.946	12.34	0.3168	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			593.37930	531.346	12.34	0.6832	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			141.76560	149.809	12.30	0.3254	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			577.86560	516.209	12.30	0.6746	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			528.78990	564.150	11.37	0.6863	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			221.58990	186.050	11.37	0.3137	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			522.93890	557.920	11.38	0.6819	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			225.73890	189.820	11.38	0.3181	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			534.69020	570.427	11.36	0.6906	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			217.49020	182.327	11.36	0.3094	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			422.22980	383.064	12.17	0.3822	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			670.94190	701.725	12.15	0.6238	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			412.14190	373.425	12.15	0.3762	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			665.96980	696.528	12.16	0.6208	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			417.16980	378.228	12.16	0.3792	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			661.02980	691.364	12.17	0.6178	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			3.04470		3.01980			0.0000	26,245,314.00	8,620	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.99430		2.96930			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.94500		2.92190			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.93720		2.91280			0.0000	0.00	0	0
Total TRY / R Future												26,245,314.00	8,620	3,940
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.48920	0.294	18.99	0.0045	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			640.68920	615.594	18.99	0.9955	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.48750	0.287	19.19	0.0044	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			650.68750	625.587	19.19	0.9956	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.49110	0.302	18.79	0.0047	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			630.69110	605.602	18.79	0.9953	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			10.92430	12.643	14.27	0.1039	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			401.62430	378.343	14.27	0.8961	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			10.24300	11.906	14.31	0.0986	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			410.94300	387.606	14.31	0.9014	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			11.64720	13.424	14.23	0.1094	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			392.34720	369.124	14.23	0.8906	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			101.85260	109.673	13.06	0.4879	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			149.95260	134.673	13.06	0.5121	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			97.81860	105.430	13.08	0.4750	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			155.91860	140.430	13.08	0.5250	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			106.01010	114.047	13.05	0.5009	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			144.11010	129.047	13.05	0.4991	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			32.37570	32.669	15.04	0.1454	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			639.57570	615.469	15.04	0.8546	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			31.80710	31.840	15.07	0.1421	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			649.00710	624.640	15.07	0.8579	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			31.25530	31.033	15.11	0.1389	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			658.45530	633.833	15.11	0.8611	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												26,245,314.00	8,620	3,940
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.24440		1.25810			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.21810		1.23160			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.19330		1.20670			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.14680		1.15980			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 553 949 379.70	129,438	2,251,968
Total Options												12 068 193.00	50,000	3,415,060
Grand Total:												1,566,017,572.70	179,438	5,667,028