



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/05/2018 Foreign Exchange Future			12.48390		12.57040			0.0000	0.00	0	20,000
\$ / R On 28/05/2018 Foreign Exchange Future			12.48390		12.57430			0.0000	0.00	0	0
\$ / R On 29/05/2018 Foreign Exchange Future			12.48390		12.57560			0.0000	0.00	0	30,000
\$ / R On 30/05/2018 Foreign Exchange Future			12.47910		12.57640			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.48080		12.57730			0.0000	0.00	0	270
\$ / R On 08/06/2018 Foreign Exchange Future			12.49410		12.58840			0.0000	0.00	0	1,746
\$ / R On 15/06/2018 Foreign Exchange Future			12.35090		12.35090			0.0000	0.00	0	20
\$ / R On 18/06/2018 Foreign Exchange Future			12.51070		12.60760			0.0000	1,273,789,431.20	101,816	1,158,505
\$ / R On 20/06/2018 Foreign Exchange Future			12.51400		12.61140			0.0000	0.00	0	5,947
\$ / R On 29/06/2018 Foreign Exchange Future			12.52900		12.62770			0.0000	0.00	0	1,981
\$ / R On 02/07/2018 Foreign Exchange Future			12.53390		12.63270			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.54050		12.63940			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.56340		12.66290			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.57000		12.66960			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.57160		12.67130			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.57490		12.67450			0.0000	0.00	0	1,345
\$ / R On 31/07/2018 Foreign Exchange Future			12.58150		12.68100			0.0000	0.00	0	2,515
\$ / R On 07/08/2018 Foreign Exchange Future			12.59300		12.69230			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			12.60280		12.70200			0.0000	0.00	0	70
\$ / R On 31/08/2018 Foreign Exchange Future			12.63220		12.73100			0.0000	0.00	0	3,479
\$ / R On 03/09/2018 Foreign Exchange Future			12.47770		12.47770			0.0000	0.00	0	177

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 Future			12.65930		12.75810			0.0000	41,623,778.40	3,288	85,619
\$ / R	On	28/09/2018	Foreign Exchange Future			12.67690		12.77570			0.0000	0.00	0	2,695
\$ / R	On	25/10/2018	Foreign Exchange Future			12.72000		12.81870			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.72640		12.82500			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.72960		12.82820			0.0000	0.00	0	3,113
\$ / R	On	05/11/2018	Foreign Exchange Future			12.73760		12.83620			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.75040		12.84890			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.75510		12.85370			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.77750		12.87590			0.0000	0.00	0	2,812
\$ / R	On	11/12/2018	Foreign Exchange Future			12.79460		12.89300			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.79920		12.89760			0.0000	19,761,964.80	1,544	25,527
\$ / R	On	31/12/2018	Foreign Exchange Future			12.82570		12.92410			0.0000	0.00	0	1,580
\$ / R	On	31/01/2019	Foreign Exchange Future			12.87390		12.97220			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			12.89420		12.99250			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			12.91750		13.01580			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			12.94570		13.04380			0.0000	0.00	0	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			12.95980		13.05770			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			13.01300		13.11060			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			13.08240		13.17960			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.35550		13.45190			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.63580		13.73290			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.72860		13.82510			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.82540		13.92140			0.0000	0.00	0	0
Total \$ / R Future												1,335,175,174.40	106,648	1,450,430
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Put			13.68660	13.305	19.80	0.1868	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Call			214.08660	127.205	19.80	0.8132	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Put			87.87410	129.051	19.65	0.8146	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Call			58.27410	12.951	19.65	0.1854	0.00	0	80,000
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Put			435.42590	519.346	20.64	0.9689	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Call			9.72590	3.246	20.64	0.0311	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Put			106.67910	152.020	15.48	0.7133	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Call			80.97910	35.920	15.48	0.2867	0.00	0	40,000
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Put			254.42120	326.468	18.06	0.9054	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Call			28.72120	10.368	18.06	0.0946	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put			56.19340	72.302	15.15	0.4356	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call			181.79340	106.202	15.15	0.5644	0.00	0	40,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put			59.18610	76.349	15.07	0.4533	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call			174.78610	100.249	15.07	0.5467	0.00	0	30,000
\$ / R	On	30/05/2018	Foreign Exchange Option	13.49	Put			915.51860	1,011.423	23.16	0.9955	0.00	0	0
\$ / R	On	30/05/2018	Foreign Exchange Option	13.49	Call			1.91860	0.523	23.16	0.0045	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Put			108.26380	146.470	15.67	0.5963	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Call			135.56380	77.271	15.67	0.4037	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Call			361.24570	270.830	16.31	0.8088	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Put			23.94570	30.030	16.31	0.1912	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,852.74600	2,949.263	44.52	0.9997	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.04600	0.063	44.52	0.0003	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Put			232.18410	298.946	17.06	0.8137	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Call			59.48410	29.746	17.06	0.1863	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,223.60020	1,319.525	25.67	0.9975	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			0.90020	0.325	25.67	0.0025	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Call			109.41400	61.422	16.02	0.3382	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Put			132.11400	180.622	16.02	0.6618	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Put			189.13550	249.174	16.64	0.7611	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Call			76.43550	39.974	16.64	0.2389	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,312.86170	3,409.400	54.57	0.9992	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.16170	0.200	54.57	0.0008	0.00	0	500
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			303.10430	363.235	16.40	0.7614	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			91.50430	57.335	16.40	0.2386	0.00	0	1,746
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Put			0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Call			0.90000	0.900		1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,922.82980	3,019.586	26.86	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.42980	0.286	26.86	0.0012	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			59.95360	38.317	17.45	0.1353	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			622.35360	697.617	17.45	0.8647	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			322.72260	250.168	14.59	0.5994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			115.12260	139.468	14.59	0.4006	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			27.61060	14.911	18.04	0.0597	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			900.01060	984.211	18.04	0.9403	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,882.65640	3,979.391	30.81	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.25640	0.091	30.81	0.0004	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			53.36430	33.067	17.55	0.1194	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			665.76430	742.367	17.55	0.8806	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,822.85280	2,919.611	26.31	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.45280	0.311	26.31	0.0013	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			29.08100	15.879	18.00	0.0631	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			881.48100	965.179	18.00	0.9369	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,552.74100	3,649.490	30.32	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.34100	0.190	30.32	0.0007	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			5.58810	2.726	20.06	0.0122	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,497.98810	1,592.026	20.06	0.9878	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,772.42260	4,869.306	30.81	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.02260	0.006	30.81	0.0000	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			7.16250	3.426	19.63	0.0153	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,399.56250	1,492.726	19.63	0.9847	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,672.43000	4,769.308	30.81	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.03000	0.008	30.81	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			10.99960	5.132	18.90	0.0226	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,233.39960	1,324.432	18.90	0.9774	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,802.71540	3,899.415	30.81	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.31540	0.115	30.81	0.0004	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,602.43660	4,699.310	30.81	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.03660	0.010	30.81	0.0000	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			10.71200	5.009	18.94	0.0221	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,243.11200	1,334.309	18.94	0.9779	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,392.46550	4,489.320	30.81	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.06550	0.020	30.81	0.0001	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			9.19920	4.336	19.20	0.0192	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,301.59920	1,393.636	19.20	0.9808	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			424.51650	342.082	14.15	0.7214	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			66.91650	81.382	14.15	0.2786	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			13.59330	6.248	18.55	0.0274	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,155.99330	1,245.548	18.55	0.9726	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,312.48150	4,409.325	30.81	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.08150	0.025	30.81	0.0001	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			3.86920	1.960	20.71	0.0088	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,646.26920	1,741.260	20.71	0.9912	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			417.20270	335.354	14.18	0.7136	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			69.60270	84.654	14.18	0.2864	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			11.90910	5.523	18.77	0.0243	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,204.30910	1,294.823	18.77	0.9757	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,042.56840	4,139.357	30.81	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.16840	0.057	30.81	0.0002	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			11.59790	5.389	18.81	0.0237	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,213.99790	1,304.689	18.81	0.9763	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,182.78350	3,279.536	28.29	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.38350	0.236	28.29	0.0009	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,924.38400	2,020.403	21.92	0.9950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1.98400	1.103	21.92	0.0050	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			26.21120	13.999	18.08	0.0565	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			918.61120	1,003.299	18.08	0.9435	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			388.68430	309.292	14.30	0.6817	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			81.08430	98.592	14.30	0.3183	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,692.88810	2,789.649	25.60	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.48810	0.349	25.60	0.0015	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			525.87580	436.954	13.78	0.8154	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			38.27580	46.254	13.78	0.1846	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			55.91010	35.083	17.51	0.1256	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			648.31010	724.384	17.51	0.8744	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,612.91350	2,709.677	25.16	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.51350	0.376	25.16	0.0016	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.50360	0.366	25.33	0.0016	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,642.90360	2,739.666	25.33	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,942.40000	8,039.300	30.81	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	30.81	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,393.09020	2,489.774	23.95	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.69020	0.474	23.95	0.0021	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			41.96100	50.795	13.84	0.1980	0.00	0	155,500

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	12.14	Call			509.56100	421.495	13.84	0.8020	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			501.49690	413.880	13.86	0.7951	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			43.89690	53.180	13.86	0.2049	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,409.11810	1,312.394	17.91	0.9915	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			1.51810	1.694	17.91	0.0085	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			64.30250	78.194	14.13	0.2709	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			431.90250	348.894	14.13	0.7291	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			866.09410	769.152	14.19	0.9562	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			8.49410	8.452	14.19	0.0438	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			781.00540	861.636	17.79	0.9148	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			38.60540	22.337	17.79	0.0852	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			721.13290	624.307	13.14	0.9295	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			13.53290	13.607	13.14	0.0705	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			2.62180	2.663	16.99	0.0135	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,260.22180	1,163.363	16.99	0.9865	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			3.48600	3.503	16.29	0.0179	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,161.08600	1,064.203	16.29	0.9821	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			846.63150	749.694	14.05	0.9533	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			9.03150	8.994	14.05	0.0467	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			7.29460	7.251	14.54	0.0376	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			914.89460	817.951	14.54	0.9624	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			40.08790	48.487	13.81	0.1912	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			517.68790	429.187	13.81	0.8088	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,013.00420	916.079	15.24	0.9723	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			5.40420	5.379	15.24	0.0277	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			817.50610	720.579	13.84	0.9487	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			9.90610	9.879	13.84	0.0513	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			576.24400	485.062	13.60	0.8528	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			28.64400	34.362	13.60	0.1472	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			135.08150	163.143	14.73	0.4422	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			292.68150	223.843	14.73	0.5578	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			61.75910	75.089	14.10	0.2632	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			439.35910	355.789	14.10	0.7368	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			54.55330	66.271	14.01	0.2406	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			462.15330	376.971	14.01	0.7594	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			180.94250	217.457	15.07	0.5238	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			238.54250	178.157	15.07	0.4762	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.00900	0.002	30.81	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,092.40900	5,189.302	30.81	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.00870	0.002	30.81	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,102.40870	5,199.302	30.81	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.00920	0.002	30.81	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,082.40920	5,179.302	30.81	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			18.16940	8.944	18.34	0.0378	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,050.56940	1,138.244	18.34	0.9622	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			79.17110	52.379	17.02	0.1775	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			521.57110	591.679	17.02	0.8225	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,772.72470	3,869.425	30.81	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.32470	0.125	30.81	0.0005	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,608.32850	1,511.500	18.79	0.9959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.72850	0.800	18.79	0.0041	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			88.81440	59.454	16.83	0.1979	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			481.21440	548.754	16.83	0.8021	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,502.95390	2,599.721	24.56	0.9982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.55390	0.421	24.56	0.0018	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			97.31980	65.771	16.67	0.2157	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			449.71980	515.071	16.67	0.7843	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,532.94210	2,629.708	24.72	0.9982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.54210	0.408	24.72	0.0018	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			264.62390	199.641	14.88	0.5165	0.00	0	3,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			157.02390	188.941	14.88	0.4835	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,892.83640	2,989.593	26.70	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.43640	0.293	26.70	0.0012	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			15.51260	7.359	18.46	0.0317	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,107.91260	1,196.659	18.46	0.9683	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			628.55780	535.572	13.43	0.8856	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			20.95780	24.872	13.43	0.1144	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,203.44650	2,299.955	23.13	0.9971	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			1.04650	0.655	23.13	0.0029	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,111.62850	1,014.731	15.94	0.9793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			4.02850	4.031	15.94	0.0207	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			155.64700	110.818	15.85	0.3314	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			298.04700	350.118	15.85	0.6686	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,912.63710	4,009.383	30.81	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.23710	0.083	30.81	0.0003	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,103.71050	2,200.085	22.70	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			1.31050	0.785	22.70	0.0035	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			43.85060	26.013	17.70	0.0972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			736.25060	815.313	17.70	0.9028	0.00	0	25,500
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			138.61380	165.738	14.82	0.4336	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			310.01380	239.738	14.82	0.5664	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,993.45720	3,091.998	25.51	0.9967	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.15720	0.998	25.51	0.0033	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			332.57450	265.117	14.97	0.5493	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			174.87450	206.117	14.97	0.4507	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			248.82670	290.857	15.40	0.5499	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			256.52670	199.857	15.40	0.4501	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,200.30720	1,289.036	19.14	0.9427	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			28.00720	18.036	19.14	0.0573	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,473.50950	3,572.109	28.90	0.9967	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.20950	1.109	28.90	0.0033	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			854.02680	757.397	13.87	0.9121	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			21.32680	23.497	13.87	0.0879	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			325.91160	260.329	14.89	0.5319	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			193.21160	226.429	14.89	0.4681	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,369.27770	1,459.962	19.22	0.9560	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			21.97770	13.862	19.22	0.0440	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			598.64140	667.983	16.96	0.7871	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			111.34140	81.883	16.96	0.2129	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,133.68330	1,219.583	18.70	0.9162	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			43.08330	30.083	18.70	0.0838	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,014.74330	1,097.844	18.34	0.8956	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			54.14330	38.344	18.34	0.1044	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			628.93470	542.202	14.01	0.7937	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			59.53470	71.701	14.01	0.2063	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,197.66110	1,282.442	18.56	0.8931	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			60.56110	45.842	18.56	0.1069	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,273.78460	3,372.766	23.31	0.9927	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			3.38460	2.766	23.31	0.0073	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,555.96550	1,645.163	18.80	0.9381	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			35.56550	25.163	18.80	0.0619	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,054.34040	3,153.090	22.41	0.9917	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			3.94040	3.090	22.41	0.0083	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			22.71010	15.410	19.06	0.0401	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,803.11010	1,895.410	19.06	0.9599	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,650.19220	1,740.766	19.00	0.9449	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			31.49220	22.366	19.00	0.0551	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			86.49430	101.365	14.03	0.2294	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			700.99430	616.265	14.03	0.7706	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,197.88990	1,280.118	18.27	0.8714	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			78.88990	61.618	18.27	0.1286	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,641.90180	3,740.789	23.41	0.9942	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.90180	2.289	23.41	0.0058	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,143.82040	3,242.131	22.09	0.9907	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			4.82040	3.631	22.09	0.0093	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			182.50060	206.841	14.44	0.3566	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			554.80060	479.841	14.44	0.6434	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			84.69830	66.865	18.27	0.1322	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,252.39830	1,333.865	18.27	0.8678	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,491.65330	3,589.958	22.20	0.9927	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			3.95330	2.958	22.20	0.0073	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,954.51530	2,044.857	19.47	0.9421	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			36.51530	27.657	19.47	0.0579	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,203.49270	1,278.069	17.75	0.8187	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			134.49270	110.269	17.75	0.1813	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,843.19900	3,940.655	20.61	0.9933	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			4.19900	2.855	20.61	0.0067	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,328.32860	3,424.374	20.50	0.9857	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	31/08/2018	Foreign Exchange Option	16.05	Call			9.32860	6.574	20.50	0.0143	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			7.70000	7.700		1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,775.40430	1,675.244	14.35	0.9622	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			17.30430	15.943	14.35	0.0378	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			569.90010	498.829	14.65	0.5772	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			311.80010	339.529	14.65	0.4228	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,393.21930	3,488.607	19.66	0.9837	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			11.31930	7.907	19.66	0.0163	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			408.35110	351.863	15.37	0.4486	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			500.25110	542.563	15.37	0.5514	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,295.15190	3,390.037	19.69	0.9811	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			13.25190	9.337	19.69	0.0189	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			367.77620	315.389	15.62	0.4119	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			569.67620	616.089	15.62	0.5881	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,427.47870	2,516.776	19.85	0.9386	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			45.57870	36.076	19.85	0.0614	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			175.85970	146.757	17.35	0.2173	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,147.75970	1,217.457	17.35	0.7827	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			513.70630	446.607	14.84	0.5352	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			365.60630	397.307	14.84	0.4648	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,226.67610	3,321.172	19.71	0.9791	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			14.77610	10.472	19.71	0.0209	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,334.34610	3,429.439	19.68	0.9822	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			12.44610	8.739	19.68	0.0178	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			494.42500	428.790	14.91	0.5202	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			386.32500	419.490	14.91	0.4798	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,081.71050	1,149.450	17.17	0.7673	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			189.81050	158.750	17.17	0.2327	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,540.79410	3,636.834	19.61	0.9870	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			8.89410	6.134	19.61	0.0130	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,264.62370	4,362.500	19.56	0.9957	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			2.72370	1.801	19.56	0.0043	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			250.76190	211.775	16.53	0.2976	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			852.66190	912.475	16.53	0.7024	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			807.48900	865.592	16.40	0.6871	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			265.58900	224.892	16.40	0.3129	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,083.39310	989.911	13.51	0.8453	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			75.29310	80.611	13.51	0.1547	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			278.62280	236.320	16.29	0.3261	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			770.52280	827.020	16.29	0.6739	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,298.22750	1,201.432	13.24	0.9073	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			40.12750	42.132	13.24	0.0927	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,002.45040	910.829	13.62	0.8156	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			94.35040	101.529	13.62	0.1844	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			887.15300	798.932	13.79	0.7664	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			129.05300	139.632	13.79	0.2336	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,124.99900	1,030.708	13.46	0.8592	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			66.89900	71.408	13.46	0.1408	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,210.31450	1,114.637	13.35	0.8847	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			52.21450	55.337	13.35	0.1153	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			684.28800	606.336	14.30	0.6544	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			226.18800	247.036	14.30	0.3456	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,316.91040	1,219.108	13.22	0.9114	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			38.81040	39.808	13.22	0.0886	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			452.35620	491.618	15.18	0.5235	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			440.45620	380.918	15.18	0.4765	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			961.08720	1,024.863	16.84	0.7356	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			219.18720	184.163	16.84	0.2644	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			470.05460	510.461	15.25	0.5341	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			428.15460	369.761	15.25	0.4659	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			207.28650	226.515	14.22	0.3263	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			715.38650	635.815	14.22	0.6737	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			963.17630	872.604	13.68	0.7997	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			105.07630	113.304	13.68	0.2003	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			580.62370	508.841	14.61	0.5849	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			302.52370	329.541	14.61	0.4151	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			480.36140	416.323	14.98	0.5091	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			402.26140	437.023	14.98	0.4909	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			734.20380	789.051	16.17	0.6603	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			292.30380	248.351	16.17	0.3397	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			636.61790	561.349	14.44	0.6235	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			258.51790	282.049	14.44	0.3765	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			595.89820	643.770	15.71	0.6008	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			353.99820	303.070	15.71	0.3992	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			396.88600	341.525	15.44	0.4384	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			518.78600	562.225	15.44	0.5616	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			625.10070	550.519	14.48	0.6158	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			267.00070	291.219	14.48	0.3842	0.00	0	250
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			4,588.10590	4,489.305	19.05	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00590	0.006	19.05	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			528.56890	460.378	14.79	0.5466	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			350.46890	381.078	14.79	0.4534	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			59.19370	47.186	19.37	0.0788	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,161.09370	2,247.886	19.37	0.9212	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			58.63810	46.729	19.39	0.0781	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,170.53810	2,257.429	19.39	0.9219	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			59.75630	47.647	19.35	0.0795	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,151.65630	2,238.347	19.35	0.9205	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,209.54800	1,278.764	17.41	0.7809	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			185.24800	155.664	17.41	0.2191	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,034.75350	4,127.358	19.68	0.9910	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		10.45350	4.258	19.68	0.0090	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		3,493.02060	3,582.902	19.72	0.9811	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		18.72060	9.802	19.72	0.0189	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		1,805.35970	1,881.613	18.31	0.8499	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		134.05970	111.613	18.31	0.1501	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,323.54200	2,406.514	19.12	0.8989	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		88.54200	72.914	19.12	0.1011	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,216.55620	1,279.838	17.10	0.7443	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		244.75620	209.438	17.10	0.2557	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,214.44350	4,305.938	21.42	0.9760	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		22.64350	15.538	21.42	0.0240	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		3,677.37670	3,767.061	21.23	0.9610	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		35.57670	26.661	21.23	0.0390	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		242.03160	207.341	17.16	0.2501	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,265.83160	1,329.741	17.16	0.7499	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		4,004.42130	4,094.276	21.45	0.9680	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		30.62130	21.876	21.45	0.0320	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		144.37640	151.728	13.70	0.2164	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		1,080.57640	989.328	13.70	0.7836	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,131.66000	2,210.275	18.66	0.8703	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		120.56000	100.675	18.66	0.1297	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		787.51140	833.317	15.88	0.6062	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		421.21140	368.417	15.88	0.3938	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		101.26950	104.924	13.50	0.1598	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		1,284.96950	1,190.024	13.50	0.8402	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		2,047.45500	1,949.650	14.34	0.9547	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		23.75500	24.550	14.34	0.0453	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		1,222.96590	1,281.446	16.89	0.7159	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		298.86590	258.946	16.89	0.2841	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		4,463.06470	4,554.243	21.47	0.9701	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		28.96470	21.743	21.47	0.0299	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		3,872.82510	3,961.068	21.47	0.9506	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		48.72510	38.568	21.47	0.0494	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		2,888.05290	2,972.362	19.72	0.9067	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		91.05290	76.962	19.72	0.0933	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		1,109.39300	1,163.162	16.56	0.6791	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		352.39300	307.762	16.56	0.3209	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		3,134.87730	3,220.378	20.20	0.9164	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		82.47730	69.578	20.20	0.0836	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		1,368.84780	1,273.404	13.48	0.8395	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		111.24780	114.204	13.48	0.1605	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		4,380.46410	4,470.428	21.49	0.9619	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		2,328.34420	2,405.659	18.75	0.8654	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put		453.57600	478.503	14.75	0.4302	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put		1,386.63070	1,447.611	17.20	0.7366	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call		284.23070	246.811	17.20	0.2634	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			136.85090	115.644	18.73	0.1355	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,319.25090	2,396.444	18.73	0.8645	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			135.94420	114.859	18.75	0.1346	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			144.34660	122.136	18.62	0.1423	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			853.69830	773.815	14.35	0.6421	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			336.09830	354.615	14.35	0.3579	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			137.76430	116.432	18.72	0.1363	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,310.16430	2,387.232	18.72	0.8637	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			721.17600	647.703	14.75	0.5698	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			324.27740	282.677	16.84	0.2962	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			661.44380	697.291	15.38	0.5310	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			559.04380	496.491	15.38	0.4690	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			823.19810	866.134	15.83	0.5922	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			470.79810	415.334	15.83	0.4078	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,246.74660	2,322.936	18.62	0.8577	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			155.40890	131.742	18.47	0.1523	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			390.10640	411.638	14.54	0.3928	0.00	0	10,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			787.70640	710.838	14.54	0.6072	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			1,346.09270	1,406.066	17.11	0.7288	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			293.69270	255.266	17.11	0.2712	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,226.67740	1,283.477	16.84	0.7038	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			38.06410	29.628	21.49	0.0381	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			574.60880	510.894	15.31	0.4793	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			637.00880	671.694	15.31	0.5207	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			789.65280	831.196	15.74	0.5805	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			487.25280	430.396	15.74	0.4195	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,147.80890	2,222.542	18.47	0.8477	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,229.02900	1,283.701	16.71	0.6908	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			353.12900	309.401	16.71	0.3092	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,691.19010	4,782.037	21.36	0.9651	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			35.29010	27.737	21.36	0.0349	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,065.40470	4,152.316	21.36	0.9438	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			59.50470	48.016	21.36	0.0562	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			566.92010	592.781	14.91	0.4543	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			749.12010	676.681	14.91	0.5457	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,312.81450	2,383.724	18.35	0.8243	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			205.31450	177.924	18.35	0.1757	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			603.21880	628.918	14.94	0.4533	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			789.01880	716.419	14.94	0.5467	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,439.94880	1,345.644	13.67	0.7916	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			196.14880	199.944	13.67	0.2084	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,256.69850	1,165.670	13.90	0.7347	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			272.89850	279.970	13.90	0.2653	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,667.59190	1,573.925	13.40	0.8505	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			123.79190	128.225	13.40	0.1495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,724.00280	2,626.271	12.40	0.9808	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			10.20280	10.571	12.40	0.0192	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			426.89250	381.115	16.82	0.3219	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,433.09250	1,485.415	16.82	0.6781	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,777.44500	1,835.915	17.43	0.7365	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			341.24500	301.615	17.43	0.2635	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			857.39040	782.279	14.81	0.5694	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			573.59040	596.579	14.81	0.4306	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			993.81510	1,032.786	15.86	0.5773	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			587.61510	528.486	15.86	0.4227	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			220.34970	192.168	18.43	0.1777	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,486.54970	2,556.468	18.43	0.8223	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,389.35450	2,457.955	18.30	0.8128	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			233.15450	203.655	18.30	0.1872	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,484.36850	1,389.604	13.62	0.8040	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			180.56850	183.904	13.62	0.1960	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			219.22930	191.162	18.44	0.1769	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,495.42930	2,565.462	18.44	0.8231	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			218.11230	190.163	18.45	0.1761	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,504.31230	2,574.463	18.45	0.8239	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			329.86460	338.826	14.04	0.2990	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,177.56460	1,088.626	14.04	0.7010	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			836.54200	764.066	15.12	0.5318	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			725.94200	751.066	15.12	0.4682	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			1,032.83390	1,068.477	15.82	0.5631	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			653.43390	591.477	15.82	0.4369	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			680.27740	703.759	15.00	0.4515	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			870.87740	796.759	15.00	0.5485	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			2,509.89260	2,414.909	11.27	0.9642	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			20.29260	22.509	11.27	0.0358	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,297.09700	1,206.880	14.19	0.6938	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			397.49700	404.480	14.19	0.3062	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,853.65290	1,904.709	17.29	0.6986	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			871.39330	798.665	15.31	0.5222	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			496.88180	448.604	17.04	0.3271	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,687.28180	1,736.204	17.04	0.6729	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			453.25290	407.109	17.29	0.3014	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			494.74240	446.643	17.06	0.3259	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,695.14240	1,744.243	17.06	0.6741	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			499.03740	450.581	17.03	0.3283	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,679.43740	1,728.181	17.03	0.6717	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			821.79330	846.265	15.31	0.4778	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,672.41620	6,752.129	20.76	0.9236	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			124.31620	107.629	20.76	0.0764	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			493.68810	451.976	18.49	0.2689	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,851.78810	2,906.476	18.49	0.7311	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			492.18490	450.582	18.50	0.2681	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,860.28490	2,915.082	18.50	0.7319	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			495.19740	453.376	18.48	0.2696	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,843.29740	2,897.876	18.48	0.7304	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			863.06050	801.761	17.52	0.3834	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,290.16050	2,325.961	17.52	0.6166	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			860.72980	799.562	17.53	0.3825	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,297.82980	2,333.762	17.53	0.6175	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			858.41480	797.370	17.54	0.3817	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,305.51480	2,341.570	17.54	0.6183	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,437.96860	2,473.560	17.72	0.6181	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			893.06860	832.159	17.72	0.3819	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			979.14950	914.912	17.70	0.3997	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,407.74950	2,439.512	17.70	0.6003	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			976.73850	912.627	17.71	0.3989	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,415.33850	2,447.227	17.71	0.6011	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			981.55980	917.206	17.69	0.4005	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,400.15980	2,431.806	17.69	0.5995	0.00	0	0
Total \$ / R Option												0.00	0	2,686,260
Total \$ / R												1,335,175,174.40	106,648	4,136,690
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.51070		12.60760			0.0000	0.00	0	419
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.65930		12.75810			0.0000	0.00	0	47
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.79920		12.89760			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.08240		13.17960			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	476
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			853.21690	403.730	19.33	0.0179	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			133,093.21690	142,333.730	19.33	0.9821	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			832.11320	394.295	19.37	0.0175	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			134,072.11320	143,324.295	19.37	0.9825	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			874.87120	413.418	19.29	0.0183	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			132,114.87120	141,343.418	19.29	0.9817	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			13,503.87360	11,102.547	17.91	0.1701	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			138,693.87360	146,172.547	17.91	0.8299	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			13,378.43100	10,988.452	17.92	0.1686	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			139,568.43100	147,058.452	17.92	0.8314	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			13,630.60090	11,217.870	17.89	0.1716	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			137,820.60090	145,287.870	17.89	0.8284	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			12,724.38320	10,734.345	18.88	0.1266	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			241,964.38320	249,814.345	18.88	0.8734	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			12,640.80310	10,662.214	18.90	0.1259	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			242,880.80310	250,742.214	18.90	0.8741	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			12,557.83870	10,590.832	18.91	0.1251	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			243,797.83870	251,670.832	18.91	0.8749	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			49,690.68190	44,870.154	17.05	0.3271	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			168,730.68190	173,630.154	17.05	0.6729	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			49,476.73700	44,674.013	17.06	0.3259	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			169,516.73700	174,434.013	17.06	0.6741	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			49,906.24820	45,067.853	17.03	0.3284	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			167,946.24820	172,827.854	17.03	0.6716	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	476
£ / R	On	18/06/2018	Foreign Exchange Future			16.74290		16.83850			0.0000	18,802,276.70	1,123	428,051
£ / R	On	17/09/2018	Foreign Exchange Future			17.01710		17.11940			0.0000	12,881,944.70	757	18,594
£ / R	On	14/12/2018	Foreign Exchange Future			17.27990		17.38290			0.0000	0.00	0	7,517
£ / R	On	18/03/2019	Foreign Exchange Future			17.56440		17.66930			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			17.82840		17.93550			0.0000	0.00	0	5,465
Total £ / R Future												31,684,221.40	1,880	464,559
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call			16,638.50000	16,542.900	16.64	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	16.64	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			40.34890	26.763	17.59	0.0783	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,091.84890	1,173.863	17.59	0.9217	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			87.21730	58.450	16.47	0.1575	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			748.71730	815.550	16.47	0.8425	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,562.50710	3,657.846	26.25	0.9978	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			1.00710	0.746	26.25	0.0022	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			39.53240	26.252	17.62	0.0769	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,101.03240	1,183.352	17.62	0.9231	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			38.73150	25.751	17.65	0.0756	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,110.23150	1,192.851	17.65	0.9244	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			254.03980	215.688	16.55	0.2410	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,384.63980	1,448.588	16.55	0.7590	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			252.07560	213.945	16.56	0.2394	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,392.67560	1,456.845	16.56	0.7606	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			256.02230	217.444	16.54	0.2427	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,376.62230	1,440.344	16.54	0.7573	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			550.14500	490.630	16.02	0.3683	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,287.24500	1,330.730	16.02	0.6317	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			547.15010	487.854	16.03	0.3666	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,294.25010	1,337.954	16.03	0.6334	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			553.15540	493.421	16.01	0.3699	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,280.25540	1,323.521	16.01	0.6301	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			783.14560	715.971	16.09	0.4185	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,403.84560	1,441.571	16.09	0.5815	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			779.81670	712.822	16.10	0.4171	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,410.51670	1,448.422	16.10	0.5829	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			776.49500	709.685	16.10	0.4157	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,417.19500	1,455.285	16.10	0.5843	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	18.63	Call			922.83260	851.649	16.21	0.4284	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,617.33260	1,653.249	16.21	0.5716	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			919.50920	848.488	16.21	0.4272	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,624.00920	1,660.088	16.21	0.5728	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			926.16030	854.822	16.20	0.4296	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,610.66030	1,646.422	16.20	0.5704	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												31,684,221.40	1,880	465,559
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11479		0.11482			0.0000	0.00	0	8,296
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11690		0.11698			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11898		0.11908			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12354		0.12364			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,296
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			4.17520	4.532	22.54	0.0187	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,521.87520	1,525.932	22.54	0.9813	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			2.99760	3.338	32.24	0.0104	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,520.69760	2,524.738	32.24	0.9896	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			54.35080	53.838	18.32	0.1834	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			572.05080	575.238	18.32	0.8166	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			127.61070	127.701	19.92	0.1869	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,429.31070	1,437.401	19.92	0.8131	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			62.20400	61.033	22.91	0.0915	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,363.90400	2,370.733	22.91	0.9085	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			325.66520	326.210	17.45	0.4143	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			627.36520	635.910	17.45	0.5857	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			572.31290	566.897	17.32	0.4994	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			664.81290	669.197	17.32	0.5006	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			301.32130	297.607	19.37	0.2948	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,393.82130	1,399.907	19.37	0.7052	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,072.72410	1,065.479	14.41	0.7829	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			165.22410	167.779	14.41	0.2171	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			692.59920	681.925	18.70	0.4329	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,328.99920	1,328.125	18.70	0.5671	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			523.71920	514.677	21.46	0.3240	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,160.11920	2,160.877	21.46	0.6760	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,049.31570	1,037.551	17.02	0.6001	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			685.71570	683.751	17.02	0.3999	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,296
€ / R	On	18/06/2018	Foreign Exchange Future			14.68610		14.77740			0.0000	245,948,116.70	16,747	111,873
€ / R	On	16/07/2018	Foreign Exchange Future			14.77370		14.87210			0.0000	0.00	0	34

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 Future			14.96680		15.06530			0.0000	19,696,308.80	1,316	60,676
€ / R	On	14/12/2018	Foreign Exchange Future			15.24100		15.34140			0.0000	0.00	0	7,625
€ / R	On	18/03/2019	Foreign Exchange Future			15.54630		15.64900			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			15.82150		15.92520			0.0000	0.00	0	5,256
Total € / R Future												265,644,425.50	18,063	190,150
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			51.18860	60.470	12.95	0.2109	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			528.58860	446.570	12.95	0.7891	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,778.50800	1,687.254	18.31	0.9949	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1.10800	1.154	18.31	0.0051	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			370.02510	419.030	14.75	0.7014	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			147.42510	105.130	14.75	0.2986	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			889.23350	966.583	16.65	0.9204	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			36.63350	22.683	16.65	0.0796	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			14.68910	8.882	17.68	0.0337	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,237.28910	1,322.782	17.68	0.9663	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			75.46820	88.580	13.17	0.2782	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			452.86820	374.679	13.17	0.7218	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			781.28330	690.849	12.31	0.9304	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			13.88330	14.749	12.31	0.0696	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			5.20650	3.402	19.24	0.0134	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,667.80650	1,757.302	19.24	0.9866	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,281.66340	1,190.084	15.52	0.9818	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			4.26340	3.984	15.52	0.0182	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			568.80380	485.166	12.84	0.8196	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			41.40380	49.066	12.84	0.1804	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			86.46680	58.106	15.53	0.1823	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			559.06680	622.006	15.53	0.8177	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,852.60020	6,943.900	30.51	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.00020	0.000	30.51	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			819.94640	727.736	12.23	0.9427	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			12.54640	11.637	12.23	0.0573	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,772.60420	5,863.904	30.51	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00420	0.004	30.51	0.0000	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,832.83180	3,924.129	28.30	0.9992	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.23180	0.229	28.30	0.0008	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,034.79010	942.637	13.67	0.9685	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			7.39010	6.537	13.67	0.0315	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			49.68450	31.511	16.29	0.1068	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			772.28450	845.411	16.29	0.8932	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			48.58230	30.727	16.32	0.1044	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			781.18230	854.627	16.32	0.8956	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			50.81010	32.315	16.26	0.1092	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			763.41010	836.215	16.26	0.8908	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			241.28180	270.885	13.68	0.4514	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			413.38180	344.585	13.68	0.5486	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			78.51400	59.948	17.19	0.0923	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			77.76850	59.332	17.20	0.0914	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			10.22800	8.241	20.98	0.0138	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,593.60560	1,489.619	11.60	0.9462	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			28.30560	22.819	11.60	0.0538	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			962.83110	871.167	12.75	0.7638	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			147.53110	154.367	12.75	0.2362	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,131.73020	2,211.921	17.21	0.9094	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,113.21400	2,193.148	17.19	0.9077	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,803.36870	1,878.419	16.81	0.8742	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			108.66870	85.219	16.81	0.1258	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			246.92970	204.768	15.42	0.2690	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,031.62970	1,087.968	15.42	0.7310	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,150.67390	1,211.102	15.69	0.7613	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,565.42260	6,663.740	20.98	0.9989	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.72260	0.540	20.98	0.0011	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,504.92800	4,601.441	20.98	0.9862	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,122.46850	2,202.532	17.20	0.9086	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			77.03020	58.721	17.21	0.0906	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			215.97390	177.902	15.69	0.2387	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,678.69120	2,753.915	17.46	0.8767	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			139.26140	114.205	17.47	0.1226	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,687.86140	2,763.205	17.47	0.8774	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			138.43710	113.500	17.48	0.1219	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,697.03710	2,772.500	17.48	0.8781	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			140.09120	114.915	17.46	0.1233	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			639.54720	572.163	14.71	0.4129	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,140.54720	1,175.863	14.71	0.5871	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			645.88160	578.052	14.69	0.4163	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,126.88160	1,161.752	14.69	0.5837	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			642.70620	575.102	14.70	0.4146	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,133.70620	1,168.802	14.70	0.5854	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			650.24090	586.162	15.27	0.3721	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,585.04090	1,624.662	15.27	0.6279	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			647.63350	583.737	15.29	0.3709	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,592.43350	1,632.237	15.29	0.6291	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			645.03170	581.330	15.30	0.3696	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,599.83170	1,639.830	15.30	0.6304	0.00	0	0
Total € / R Option												0.00	0	607,230
Total € / R												265,644,425.50	18,063	797,380
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.46470		9.51930			0.0000	3,483,009.60	368	14,522
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.58280		9.64040			0.0000	2,395,700.00	250	800
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.69760		9.75600			0.0000	0.00	0	11,412
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.93480		9.99650			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 AU\$ / R Future												5,878,709.60	618	26,734
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			3.47420	2.324	17.92	0.0150	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			974.17420	1,027.624	17.92	0.9850	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			3.36600	2.254	17.98	0.0145	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			984.06600	1,037.554	17.98	0.9855	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			3.26160	2.186	18.05	0.0141	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			993.96160	1,047.486	18.05	0.9859	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,511.80520	1,564.276	15.70	0.9502	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			23.10970	17.795	15.68	0.0517	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,492.70970	1,544.995	15.68	0.9483	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			22.65280	17.432	15.69	0.0507	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,502.25280	1,554.631	15.69	0.9493	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			22.20520	17.076	15.70	0.0498	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			55.47340	46.256	16.16	0.0895	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,789.47340	1,838.656	16.16	0.9105	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			56.69590	47.298	16.12	0.0914	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,770.69590	1,819.698	16.12	0.9086	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			56.08160	46.774	16.14	0.0904	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,780.08160	1,829.174	16.14	0.9096	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			265.83150	239.953	14.83	0.2770	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,269.33150	1,305.153	14.83	0.7230	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			263.83700	238.104	14.84	0.2752	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,277.33700	1,313.304	14.84	0.7248	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			261.86180	236.271	14.85	0.2735	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,285.36180	1,321.471	14.85	0.7265	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												5,878,709.60	618	26,734
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.70480		9.79530			0.0000	1,455,720.00	150	2,080
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.96480		10.05800			0.0000	0.00	0	0
Total CAD/ R Future												1,455,720.00	150	2,080
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.77540	0.153	13.95	0.0015	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,025.47540	1,115.354	13.95	0.9985	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.72110	0.141	13.95	0.0014	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,035.42110	1,125.341	13.95	0.9986	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.83330	0.168	13.95	0.0017	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,015.53330	1,105.368	13.95	0.9983	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			754.50960	671.991	13.17	0.7108	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			176.50960	187.191	13.17	0.2892	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			747.62820	665.573	13.18	0.7070	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			179.62820	190.773	13.18	0.2930	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			761.42540	678.455	13.16	0.7146	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			173.42540	183.655	13.16	0.2854	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												1,455,720.00	150	2,080
CHF / R	On	18/06/2018	Foreign Exchange Future			12.64760		12.70670			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.90220		12.96750			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.15240		13.21890			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.67750		13.74650			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			3.79900	2.788	22.94	0.0109	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,837.09900	1,895.188	22.94	0.9891	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			3.73520	2.740	22.99	0.0107	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,847.03520	1,905.140	22.99	0.9893	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			3.86420	2.836	22.89	0.0111	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,827.16420	1,885.236	22.89	0.9889	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			44.12550	40.793	17.98	0.0728	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,106.62550	2,168.593	17.98	0.9272	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			43.63960	40.355	18.00	0.0721	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,116.13960	2,178.155	18.00	0.9279	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			43.16040	39.922	18.01	0.0714	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,125.66040	2,187.722	18.01	0.9286	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			560.19180	526.342	14.12	0.5045	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			551.29180	583.942	14.12	0.4955	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			556.05000	522.390	14.13	0.5017	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			557.15000	589.990	14.13	0.4983	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			564.36660	530.319	14.10	0.5074	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			545.46660	577.919	14.10	0.4926	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			536.45750	496.195	15.91	0.3568	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,509.95750	1,538.695	15.91	0.6432	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			534.10670	493.989	15.93	0.3554	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,517.60670	1,546.489	15.93	0.6446	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			531.76290	491.789	15.94	0.3541	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,525.26290	1,554.290	15.94	0.6459	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			1.95910		1.97410			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.97460		1.98960			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.98980		2.00430			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.01990		2.03500			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			530.15130	621.491	14.53	0.7440	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			144.65840	92.806	14.71	0.2189	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			603.65840	701.806	14.71	0.7811	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			121.83300	76.279	14.89	0.1860	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			680.83300	785.279	14.89	0.8140	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			171.15130	112.491	14.53	0.2560	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,635.48040	1,743.053	15.44	0.7959	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			214.99310	175.255	15.55	0.1912	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,718.99310	1,829.255	15.55	0.8088	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			199.67850	162.489	15.67	0.1790	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,803.67850	1,916.489	15.67	0.8210	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			231.48040	189.053	15.44	0.2041	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,420.39230	1,294.186	13.15	0.6980	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			377.39230	396.186	13.15	0.3020	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,356.24770	1,232.526	13.22	0.6785	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			413.24770	434.526	13.22	0.3215	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,294.13990	1,173.024	13.29	0.6588	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			451.13990	475.024	13.29	0.3412	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,477.98250	1,361.645	14.04	0.5833	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			927.98250	962.645	14.04	0.4167	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,428.99060	1,314.053	14.10	0.5696	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			978.99060	1,015.053	14.10	0.4304	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,528.40560	1,410.701	13.99	0.5971	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			878.40560	911.701	13.99	0.4029	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			1.97290		1.98480			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.01080		2.02340			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.04780		2.06080			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.19420		2.20790			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			14.36040	10.171	22.44	0.0238	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,366.36040	2,481.171	22.44	0.9762	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			12.81360	9.075	22.75	0.0213	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,464.81360	2,580.075	22.75	0.9787	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			16.12820	11.427	22.13	0.0268	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,268.12820	2,382.427	22.13	0.9732	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			63.42000	55.530	17.73	0.0656	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,329.42000	3,447.530	17.73	0.9344	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			58.93490	51.940	17.85	0.0616	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,424.93490	3,543.940	17.85	0.9384	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			54.77930	48.608	17.96	0.0579	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,520.77930	3,640.608	17.96	0.9421	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			1,020.22500	1,064.680	14.54	0.5355	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			789.51890	706.089	14.62	0.4475	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			1,081.51890	1,128.089	14.62	0.5525	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			752.45870	671.141	14.69	0.4308	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,144.45870	1,193.141	14.69	0.5692	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			828.22500	742.680	14.54	0.4645	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,720.55290	1,609.220	14.87	0.5948	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,041.55290	1,067.220	14.87	0.4052	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,671.65750	1,561.622	14.93	0.5829	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,092.65750	1,119.622	14.93	0.4171	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,624.01030	1,515.307	14.99	0.5710	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,145.01030	1,173.307	14.99	0.4290	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.59530		1.60730			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.61700		1.62910			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.63710		1.64890			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.72990		1.74100			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			11.73750	7.921	19.15	0.0265	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,538.73750	1,654.921	19.15	0.9735	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			9.79340	6.608	19.50	0.0222	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,636.79340	1,753.608	19.50	0.9778	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			14.12290	9.533	18.80	0.0317	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,441.12290	1,556.533	18.80	0.9683	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,404.93720	2,509.437	18.77	0.8980	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			112.10560	92.479	18.47	0.1172	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,221.10560	2,322.479	18.47	0.8828	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			103.68950	85.683	18.62	0.1093	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,312.68950	2,415.683	18.62	0.8907	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			95.93720	79.437	18.77	0.1020	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,169.10950	1,066.713	14.21	0.6726	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			380.10950	395.713	14.21	0.3274	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,109.67230	1,009.654	14.32	0.6499	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			420.67230	438.654	14.32	0.3501	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,230.96210	1,126.307	14.10	0.6951	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			341.96210	355.307	14.10	0.3049	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,078.27240	995.826	15.94	0.4907	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,268.27240	1,296.826	15.94	0.5093	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,041.70020	961.068	16.04	0.4775	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,331.70020	1,362.068	16.04	0.5225	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,116.19540	1,031.931	15.84	0.5042	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,206.19540	1,232.931	15.84	0.4958	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 HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12340		0.12440			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12280		0.12420			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12230		0.12390			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11950		0.12230			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	18/06/2018	Foreign Exchange Future			1.54530		1.55590			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.56930		1.58030			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.59250		1.60340			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.63930		1.65070			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			8.65940		8.70860			0.0000	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Future			8.76340		8.81460			0.0000	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Future			8.86510		8.91720			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			9.36540		9.41840			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			1.80800	1.257	20.20	0.0084	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,133.20800	1,181.857	20.20	0.9916	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Call			1.75480	1.221	20.27	0.0081	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,143.15480	1,191.821	20.27	0.9919	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Call			1.86320	1.293	20.13	0.0086	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,123.26320	1,171.893	20.13	0.9914	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Call			39.53310	30.304	15.81	0.0873	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,154.93310	1,196.904	15.81	0.9127	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Call			38.76370	29.641	15.82	0.0856	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,164.16370	1,206.241	15.82	0.9144	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Call			40.31710	30.981	15.80	0.0889	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,145.71710	1,187.581	15.80	0.9111	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.92	Call			370.49980	333.752	13.60	0.4961	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.92	Put			373.29980	388.652	13.60	0.5039	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.93	Call			366.24770	329.743	13.62	0.4917	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.93	Put			379.04770	394.643	13.62	0.5083	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.94	Call			362.04120	325.776	13.64	0.4874	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.94	Put			384.84120	400.676	13.64	0.5126	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Call			400.60720	369.957	15.37	0.3879	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Put			902.20720	924.556	15.37	0.6121	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			397.75850	367.250	15.39	0.3856	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			909.35850	931.850	15.39	0.6144	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			403.47350	372.688	15.36	0.3902	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			895.07350	917.288	15.36	0.6098	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			1.26280		1.26160			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27150		1.27000			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.27850		1.27790			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33720		1.33550			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			584.00000	572.000		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			684.00000	672.000		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			484.00000	472.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			1,000.00000	985.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			1,100.00000	1,085.000		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			900.00000	885.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			179.00000	185.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			79.00000	85.000		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			279.00000	285.000		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	14/06/2019	Foreign Exchange Option	1.32	Call			155.00000	172.000		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			55.00000	72.000		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			255.00000	272.000		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			1.33830		1.33560			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.34420		1.34180			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 QUANTO £ / \$ Future									0.00	0	0
Total QUANTO £ / \$									0.00	0	0
QUANTO €On 18/06/2018 Foreign Exchange Future			1.17390		1.17210			0.0000	0.00	0	230
QUANTO €On 17/09/2018 Foreign Exchange Future			1.18230		1.18080			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	230
Total QUANTO € / \$									0.00	0	230
R / ¥EN On 18/06/2018 Foreign Exchange Future			8.71190	0.11434	8.70910			0.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Future			8.55410	0.11434	8.54830			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		0.11434	1,664.93270	1,689.126	16.20	0.5537	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.67	Put		0.11434	1,273.93270	1,270.126	16.20	0.4463	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Call		0.11434	1,606.16870	1,630.431	16.14	0.5430	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Put		0.11434	1,315.16870	1,311.431	16.14	0.4570	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Call		0.11434	1,724.75330	1,748.872	16.26	0.5642	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Put		0.11434	1,233.75330	1,229.872	16.26	0.4358	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Call		0.11434	645.43940	659.489	14.91	0.3088	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Put		0.11434	2,454.43940	2,440.489	14.91	0.6912	0.00	0	1,200
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.79	Put		0.11434	1,848.36630	1,840.040	15.49	0.5792	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.79	Call		0.11434	1,039.36630	1,059.040	15.49	0.4208	0.00	0	50,000
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Call		0.11434	2,726.99710	2,783.175	16.07	0.4843	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Put		0.11434	3,443.99710	3,442.175	16.07	0.5157	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Call		0.11434	2,830.81610	2,887.508	16.14	0.4947	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Put		0.11434	3,347.81610	3,346.508	16.14	0.5053	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Call		0.11434	5,602.74890	5,663.001	18.11	0.6919	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Put		0.11434	1,819.74890	1,822.000	18.11	0.3081	0.00	0	50,000
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Call		0.11434	2,778.65730	2,835.086	16.10	0.4895	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Put		0.11434	3,395.65730	3,394.086	16.10	0.5105	0.00	0	0
Total R / ¥EN Option									0.00	0	101,200
Total R / ¥EN									0.00	0	101,483
SGD / R On 18/06/2018 Foreign Exchange Future			9.33340		9.37510			0.0000	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Future			9.46360		9.50610			0.0000	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Future			9.58810		9.63010			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.15020		10.18860			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			8.72960	5.629	16.53	0.0357	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Put			733.62960	772.229	16.53	0.9643	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Call			8.41690	5.427	16.59	0.0344	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			743.31690	782.027	16.59	0.9656	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			9.05470	5.838	16.47	0.0369	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			723.95470	762.438	16.47	0.9631	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			131.82910	113.752	14.22	0.2586	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			625.72910	650.152	14.22	0.7414	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			129.69520	111.836	14.25	0.2550	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			633.59520	658.236	14.25	0.7450	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			133.96910	115.698	14.20	0.2623	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			617.86910	642.098	14.20	0.7377	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			517.18940	479.036	12.72	0.6139	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			257.08940	260.936	12.72	0.3861	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			511.64140	473.626	12.73	0.6095	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			261.54140	265.526	12.73	0.3905	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			522.77910	484.493	12.71	0.6183	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			252.67910	256.393	12.71	0.3817	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			490.03980	489.023	13.46	0.4326	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			678.06110	638.444	13.44	0.5731	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			479.46110	478.244	13.44	0.4269	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			673.33780	633.820	13.45	0.5702	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			484.73780	483.620	13.45	0.4298	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			668.63980	629.223	13.46	0.5674	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			2.59610		2.56830			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.53550		2.51390			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.47780		2.45530			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.43160		2.41540			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	3,940
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.05530	0.147	44.08	0.0018	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			1,091.75530	1,064.047	44.08	0.9982	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.05050	0.135	44.08	0.0016	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			1,101.75050	1,074.035	44.08	0.9984	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.06060	0.159	44.08	0.0019	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			1,081.76060	1,054.059	44.08	0.9981	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			2.63740	3.335	24.80	0.0260	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			848.73740	827.835	24.80	0.9740	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			2.48910	3.153	24.80	0.0247	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			858.58910	837.653	24.80	0.9753	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			2.79400	3.526	24.80	0.0273	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			838.89400	818.026	24.80	0.9727	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			21.47510	19.703	19.35	0.1189	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			536.17510	511.903	19.35	0.8811	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			20.78140	18.938	19.39	0.1149	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			545.48140	521.138	19.39	0.8851	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			22.19430	20.498	19.31	0.1231	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			526.89430	502.698	19.31	0.8769	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			8.78430	7.974	19.86	0.0424	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,123.38430	1,106.374	19.86	0.9576	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			8.50420	7.709	19.86	0.0412	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,133.10420	1,116.109	19.86	0.9588	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			9.07310	8.248	19.86	0.0437	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,113.67310	1,096.648	19.86	0.9563	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	3,940
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.20000		1.21720			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.17080		1.18880			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.14210		1.15860			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.07620		1.09200			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 639 838 250.90	127,359	2,150,100
Total Options												0.00	0	3,395,690
Grand Total:												1,639,838,250.90	127,359	5,545,790