



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: 13/06/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/06/2018 Foreign Exchange Future			13.23870		13.21030			0.0000	0.00	0	20
\$ / R On 18/06/2018 Foreign Exchange Future			13.24210		13.21560			0.0000	3,818,028,482.50	288,325	622,365
\$ / R On 20/06/2018 Foreign Exchange Future			13.24560		13.21910			0.0000	78,771,583.20	5,947	5,947
\$ / R On 29/06/2018 Foreign Exchange Future			13.26110		13.23470			0.0000	13,261,100.00	1,000	5,811
\$ / R On 02/07/2018 Foreign Exchange Future			13.26620		13.23990			0.0000	0.00	0	100
\$ / R On 03/07/2018 Foreign Exchange Future			13.26790		13.24170			0.0000	0.00	0	55
\$ / R On 05/07/2018 Foreign Exchange Future			13.27140		13.24510			0.0000	0.00	0	0
\$ / R On 06/07/2018 Foreign Exchange Future			13.27310		13.24690			0.0000	0.00	0	150
\$ / R On 20/07/2018 Foreign Exchange Future			13.29720		13.27110			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.30420		13.27800			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.30590		13.27970			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			13.30940		13.28310			0.0000	0.00	0	845
\$ / R On 31/07/2018 Foreign Exchange Future			13.31630		13.29000			0.0000	13,316,300.00	1,000	3,444
\$ / R On 02/08/2018 Foreign Exchange Future			13.31980		13.29340			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.32840		13.30200			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.33880		13.31240			0.0000	0.00	0	70
\$ / R On 31/08/2018 Foreign Exchange Future			13.36980		13.34350			0.0000	0.00	0	3,855
\$ / R On 03/09/2018 Foreign Exchange Future			13.37500		13.34870			0.0000	0.00	0	177
\$ / R On 13/09/2018 Foreign Exchange Future			13.39220		13.55420			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.39910		13.37290			0.0000	3,602,549,021.50	268,865	422,803
\$ / R On 28/09/2018 Foreign Exchange Future			13.41790		13.39180			0.0000	0.00	0	3,280

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/10/2018	Foreign Exchange Future			13.42470		13.39870			0.0000	0.00	0	55
\$ / R	On	25/10/2018	Foreign Exchange Future			13.46410		13.43830			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.47100		13.44520			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.47440		13.44860			0.0000	0.00	0	3,363
\$ / R	On	01/11/2018	Foreign Exchange Future			13.47610		13.45030			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.48300		13.45720			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.49670		13.47100			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.50180		13.47620			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			13.52580		13.50030			0.0000	0.00	0	3,117
\$ / R	On	11/12/2018	Foreign Exchange Future			13.54460		13.51920			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.54980		13.52440			0.0000	76,935,764.40	5,678	43,345
\$ / R	On	31/12/2018	Foreign Exchange Future			13.57880		13.55330			0.0000	0.00	0	1,830
\$ / R	On	02/01/2019	Foreign Exchange Future			13.58220		13.55670			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			13.62990		13.60440			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.63160		13.60610			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.65380		13.62830			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.67940		13.65380			0.0000	0.00	0	1,280
\$ / R	On	18/03/2019	Foreign Exchange Future			13.71010		13.68460			0.0000	0.00	0	5,650
\$ / R	On	27/03/2019	Foreign Exchange Future			13.72570		13.70030			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.72910		13.70380			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.73600		13.71080			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.78440		13.75960			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.83790		13.81370			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.84310		13.81900			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.86210		13.83820			0.0000	0.00	0	3,718
\$ / R	On	28/06/2019	Foreign Exchange Future			13.88280		13.85720			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			13.88690		13.86130			0.0000	0.00	0	55
\$ / R	On	31/07/2019	Foreign Exchange Future			13.92800		13.90220			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			13.92940		13.90360			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			13.96920		13.94310			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			13.97330		13.94720			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			13.99250		13.96630			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.01170		13.98540			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.01440		13.98810			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.05420		14.02770			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.09400		14.06720			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.09810		14.07130			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.11320		14.08630			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.13790		14.11080			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.14070		14.11350			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.18040		14.15310			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.22300		14.19530			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.26550		14.23760			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.30250		14.27440			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.34920		14.32080			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.36290		14.33440			0.0000	57,451,600.00	4,000	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	28/07/2020	Foreign Exchange Future			14.47410		14.44800			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.59360		14.57020			0.0000	0.00	0	0
Total \$ / R Future												7,660,313,851.60	574,815	1,280,994
\$ / R	On	15/06/2018	Foreign Exchange Option	13.00	Call			245.24300	260.614	25.43	0.8355	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	13.00	Put			34.94300	21.914	25.43	0.1645	438,278.00	20,000	1
\$ / R	On	15/06/2018	Foreign Exchange Option	13.15	Call			0.00000	143.622	23.76	0.6521	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	13.15	Put			0.00000	54.922	23.76	0.3479	2,196,884.00	40,000	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Put			0.85780	0.236	33.46	0.0024	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Call			861.15780	888.936	33.46	0.9976	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.70	Call			517.13150	541.367	28.76	0.9751	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.70	Put			6.83150	2.667	28.76	0.0249	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.12150	0.196	75.91	0.0006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,484.52150	4,458.097	75.91	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.11850	0.192	75.91	0.0006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,494.51850	4,468.092	75.91	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.12460	0.201	75.91	0.0007	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,474.52460	4,448.101	75.91	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			19.76660	22.246	22.23	0.1303	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			1,215.80480	1,242.191	26.79	0.9992	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			0.20480	0.091	26.79	0.0008	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,594.73000	1,568.215	33.19	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.33000	0.315	33.19	0.0021	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,715.60030	1,742.129	34.46	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			0.00030	0.029	34.46	0.0002	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			480.59710	501.319	21.37	0.9366	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			14.99710	9.219	21.37	0.0634	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,304.53140	3,278.038	57.65	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.13140	0.138	57.65	0.0006	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,494.87410	1,468.338	32.37	0.9971	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.47410	0.438	32.37	0.0029	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			91.31590	92.530	19.24	0.4276	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			175.71590	150.430	19.24	0.5724	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,314.43140	2,287.941	39.11	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.03140	0.041	39.11	0.0003	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			150.78910	158.011	19.22	0.6003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			105.18910	85.911	19.22	0.3997	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			817.73660	843.157	23.69	0.9914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			2.13660	1.057	23.69	0.0086	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			42.29930	44.164	20.82	0.2363	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			306.69930	282.065	20.82	0.7637	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,274.52170	3,248.028	56.90	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.12170	0.128	56.90	0.0006	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			124.22600	128.511	18.96	0.5344	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			128.62600	106.411	18.96	0.4656	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,214.44230	2,187.953	38.29	0.9996	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	15.43	Call			0.04230	0.053	38.29	0.0004	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			46.30010	48.056	20.65	0.2536	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			290.70010	265.955	20.65	0.7464	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,944.44560	2,917.949	48.66	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.04560	0.049	48.66	0.0003	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			2.94160	3.372	26.50	0.0223	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			887.34160	861.272	26.50	0.9777	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,164.66770	4,138.314	75.91	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.26770	0.414	75.91	0.0013	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			4.02010	4.923	25.50	0.0322	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			788.42010	762.823	25.50	0.9678	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,064.74090	4,038.421	75.91	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.34090	0.521	75.91	0.0016	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			7.45050	9.815	23.90	0.0619	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			621.85050	597.715	23.90	0.9381	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,194.49850	3,168.004	54.90	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.09850	0.104	54.90	0.0005	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			3,994.80300	3,968.424	74.90	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.40300	0.524	74.90	0.0016	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			7.06520	9.405	23.98	0.0595	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			631.46520	607.304	23.98	0.9405	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			3,784.76090	3,758.271	69.65	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.36090	0.371	69.65	0.0012	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			5.62110	7.289	24.51	0.0469	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			690.02110	665.189	24.51	0.9531	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			966.49960	992.522	24.85	0.9965	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			0.89960	0.422	24.85	0.0035	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			11.32760	13.836	23.19	0.0849	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			545.72760	521.736	23.19	0.9151	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			3,704.71180	3,678.222	67.65	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.31180	0.322	67.65	0.0011	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1.91810	1.965	27.99	0.0131	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,036.31810	1,009.865	27.99	0.9869	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			956.55360	982.549	24.77	0.9962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			0.95360	0.449	24.77	0.0038	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			8.72870	11.160	23.63	0.0697	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			593.12870	569.060	23.63	0.9303	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,434.57890	3,408.087	60.90	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.17890	0.187	60.90	0.0007	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			8.28140	10.692	23.72	0.0670	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			602.68140	578.592	23.72	0.9330	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			2,574.41510	2,547.923	41.25	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.01510	0.023	41.25	0.0001	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,315.32740	1,288.686	30.77	0.9948	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			0.92740	0.786	30.77	0.0052	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			38.60150	40.573	21.00	0.2199	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	13.50	Put			323.00150	298.473	21.00	0.7801	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			916.80300	942.674	24.46	0.9952	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			1.20300	0.574	24.46	0.0048	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,084.46330	2,057.974	37.22	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.06330	0.074	37.22	0.0005	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			1,096.01870	1,122.290	25.86	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			0.41870	0.190	25.86	0.0016	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			133.68470	139.920	19.06	0.5611	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			118.08470	97.820	19.06	0.4389	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,004.48170	1,977.992	36.57	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.08170	0.092	36.57	0.0006	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.07420	0.085	36.81	0.0006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,034.47420	2,007.985	36.81	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,334.40000	7,307.900	75.91	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	75.91	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			1,784.56970	1,758.074	34.76	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.16970	0.174	34.76	0.0012	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			0.47130	0.215	25.70	0.0018	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			1,076.07130	1,102.315	25.70	0.9982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			1,066.10000	1,092.328	25.62	0.9980	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			0.50000	0.228	25.62	0.0020	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			2,015.60000	2,042.119	39.31	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			0.00000	0.019	39.31	0.0001	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			0.84850	0.397	24.93	0.0033	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			976.44850	1,002.497	24.93	0.9967	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			1,465.61680	1,492.145	30.41	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			0.01680	0.045	30.41	0.0004	0.00	0	55,923
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			208.90280	183.652	19.68	0.6333	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			74.50280	75.752	19.68	0.3667	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			1,315.71220	1,342.160	27.99	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			0.11220	0.060	27.99	0.0005	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			0.00000	0.023	36.88	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,865.60000	1,892.123	36.88	0.9998	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			0.00010	0.027	35.26	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,765.60010	1,792.127	35.26	0.9998	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			1,445.62210	1,472.147	30.09	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			0.02210	0.047	30.09	0.0004	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			0.00820	0.041	31.22	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			1,515.60820	1,542.141	31.22	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			0.44430	0.202	25.78	0.0017	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			1,086.04430	1,112.302	25.78	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,615.60170	1,642.135	32.84	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			0.00170	0.035	32.84	0.0003	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			1,415.63290	1,442.150	29.60	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			0.03290	0.050	29.60	0.0004	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			1,155.89310	1,182.231	26.32	0.9989	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	12.06	Put			0.29310	0.131	26.32	0.0011	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			2.83620	1.432	23.30	0.0114	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			768.43620	793.532	23.30	0.9886	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			0.80030	0.374	25.00	0.0032	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			986.40030	1,012.474	25.00	0.9968	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			0.67130	0.311	25.24	0.0026	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			1,016.27130	1,042.411	25.24	0.9974	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			4.95140	2.616	22.52	0.0202	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			670.55140	694.716	22.52	0.9798	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.89	Call			356.17990	373.132	20.65	0.8701	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.89	Put			30.57990	21.032	20.65	0.1299	0.00	0	100
\$ / R	On	18/06/2018	Foreign Exchange Option	12.70	Call			527.07450	548.848	21.62	0.9520	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.70	Put			11.47450	6.748	21.62	0.0480	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.25	Call			0.00000	112.405	18.81	0.4936	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.25	Put			0.00000	120.305	18.81	0.5064	2,406,092.00	20,000	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			444.16660	420.146	22.23	0.8697	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			229.65600	241.131	19.83	0.7393	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			64.05600	49.031	19.83	0.2607	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,164.49060	3,137.996	54.15	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.09060	0.096	54.15	0.0004	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,215.60000	2,242.114	42.54	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.00000	0.014	42.54	0.0001	0.00	0	56,673
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			266.90990	280.178	20.09	0.7872	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			51.30990	38.078	20.09	0.2128	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,894.51710	1,868.026	35.66	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.11710	0.126	35.66	0.0008	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			298.30290	312.966	20.29	0.8208	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			42.70290	30.866	20.29	0.1792	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,924.50600	1,898.015	35.91	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.10600	0.116	35.91	0.0008	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			719.35360	744.037	22.91	0.9848	0.00	0	3,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			3.75360	1.937	22.91	0.0152	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,284.43430	2,257.944	38.87	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.03430	0.044	38.87	0.0003	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			14.63360	17.167	22.76	0.1033	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			499.03360	475.067	22.76	0.8967	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			4.06930	2.151	21.13	0.0154	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			783.16930	807.751	21.13	0.9846	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			14.12810	10.488	15.17	0.0575	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			628.82810	651.588	15.17	0.9425	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call			792.97370	817.159	16.57	0.9669	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put			8.27370	6.059	16.57	0.0331	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put			10.74570	7.868	15.57	0.0439	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call			695.44570	718.968	15.57	0.9561	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put			51.09210	42.363	16.22	0.1726	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call			435.79210	453.463	16.22	0.8274	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call		773.40700	797.475	16.37	0.9650	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put		8.70700	6.375	16.37	0.0350	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call		802.76700	827.008	16.67	0.9678	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put		8.06700	5.908	16.67	0.0322	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Put		9.91870	7.261	15.87	0.0403	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Call		724.61870	748.361	15.87	0.9597	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put		11.04010	8.084	15.47	0.0452	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call		685.74010	709.184	15.47	0.9548	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put		2,865.60530	2,839.217	30.54	0.9987	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call		0.30530	0.317	30.54	0.0013	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put		2,386.00610	2,359.629	28.28	0.9969	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call		0.70610	0.729	28.28	0.0031	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call		1,019.49120	1,044.631	18.87	0.9817	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Put		4.79120	3.531	18.87	0.0183	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put		620.88670	595.407	20.66	0.8158	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call		55.58670	56.507	20.66	0.1842	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call		1,441.91460	1,467.721	21.16	0.9929	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put		2.01460	1.521	21.16	0.0071	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call		753.10580	776.405	16.01	0.9502	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put		13.20580	10.205	16.01	0.0498	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put		783.27180	757.216	20.72	0.8610	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		43.17180	43.416	20.72	0.1390	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put		155.91960	140.697	17.12	0.3809	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call		275.81960	286.897	17.12	0.6191	0.00	0	2,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Put		20.05640	15.911	15.40	0.0735	0.00	0	100,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Call		661.75640	683.811	15.40	0.9265	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Put		25.63820	20.955	15.60	0.0879	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Call		660.73820	682.355	15.60	0.9121	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put		475.89950	453.662	19.17	0.6849	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call		122.79950	126.762	19.17	0.3151	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call		1,183.22730	1,208.130	18.88	0.9787	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put		6.32730	5.030	18.88	0.0213	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put		578.62910	555.207	19.74	0.7448	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call		95.52910	98.307	19.74	0.2552	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put		664.15260	641.728	19.26	0.7172	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		135.25260	138.928	19.26	0.2828	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		2,447.03780	2,420.996	22.53	0.9851	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		5.03780	5.196	22.53	0.0149	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		57.17510	58.286	21.06	0.1281	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		1,229.17510	1,204.086	21.06	0.8719	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put		2,665.13430	2,639.054	22.71	0.9903	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call		3.13430	3.254	22.71	0.0097	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put		995.60990	971.371	20.27	0.8199	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call		83.60990	85.571	20.27	0.1801	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		1,085.20740	1,060.662	20.55	0.8386	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		74.90740	76.562	20.55	0.1614	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			12.25050	10.460	15.93	0.0352	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,235.35050	1,259.860	15.93	0.9648	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			462.81910	443.688	17.74	0.5717	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			252.81910	259.988	17.74	0.4283	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,034.93590	3,008.446	24.37	0.9880	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			4.93590	4.746	24.37	0.0120	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,539.51230	2,512.343	23.02	0.9784	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			9.51230	8.643	23.02	0.0216	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			481.70790	494.907	16.37	0.6681	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			191.70790	178.607	16.37	0.3319	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			680.63190	659.054	18.75	0.6882	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			170.63190	175.354	18.75	0.3118	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			86.63630	78.245	15.61	0.1819	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			720.03630	738.045	15.61	0.8181	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			179.23700	184.045	18.73	0.3080	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			737.23700	715.645	18.73	0.6920	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,886.99000	2,860.253	23.74	0.9802	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			8.99000	8.653	23.74	0.0198	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			36.47560	30.347	14.99	0.0836	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,018.47560	1,038.747	14.99	0.9164	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,388.71060	1,363.812	20.62	0.8522	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			81.11060	82.612	20.62	0.1478	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,733.84510	2,707.978	22.95	0.9514	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			27.34510	27.778	22.95	0.0486	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			591.65670	605.775	16.09	0.6599	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			248.15670	235.975	16.09	0.3401	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			613.77680	595.639	17.61	0.5840	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			307.27680	315.439	17.61	0.4160	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			720.39020	701.202	18.01	0.6316	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			263.89020	271.002	18.01	0.3684	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,239.07630	3,212.890	22.83	0.9754	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			12.57630	12.690	22.83	0.0246	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			86.26170	80.142	15.10	0.1551	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			964.96170	985.142	15.10	0.8449	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			0.00000	398.346	16.57	0.4504	297,564.61	747	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			0.00000	490.546	16.57	0.5496	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,805.17020	2,780.138	22.62	0.9389	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			38.07020	39.238	22.62	0.0611	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			734.38070	749.757	15.62	0.7131	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			211.48070	200.657	15.62	0.2869	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,380.22620	2,405.677	18.02	0.9854	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			7.32620	6.577	18.02	0.0146	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			667.40650	681.948	15.84	0.6739	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			254.50650	242.848	15.84	0.3261	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,858.99000	1,835.221	20.74	0.8633	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			91.89000	94.321	20.74	0.1367	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	12.50	Call			981.15840	1,000.923	15.14	0.8247	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			108.25840	101.823	15.14	0.1753	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			898.13400	916.698	15.26	0.7924	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			135.23400	127.598	15.26	0.2076	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,641.79740	2,616.479	22.34	0.9299	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			44.69740	45.579	22.34	0.0701	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,709.04110	2,683.892	22.47	0.9336	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			41.94110	42.992	22.47	0.0664	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			868.98940	887.096	15.31	0.7800	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			146.08940	137.996	15.31	0.2200	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			632.49400	615.482	17.34	0.5652	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			355.39400	364.582	17.34	0.4348	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			330.19670	338.877	17.54	0.4105	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			687.29670	669.777	17.54	0.5895	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,663.63410	3,636.558	23.40	0.9734	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			16.53410	15.658	23.40	0.0266	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			463.38540	475.197	16.64	0.5307	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			450.48540	436.097	16.64	0.4693	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,747.44660	2,722.489	22.55	0.9356	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			40.34660	41.589	22.55	0.0644	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,644.67130	1,670.216	15.60	0.9537	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			21.77130	21.116	15.60	0.0463	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			513.39970	526.001	16.42	0.5695	657,501.25	1,250	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			390.49970	376.901	16.42	0.4305	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,950.04430	2,924.452	22.76	0.9469	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			32.94430	33.552	22.76	0.0531	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,548.16610	1,573.804	15.28	0.9460	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			25.26610	24.704	15.28	0.0540	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,404.54700	1,430.386	14.79	0.9321	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			31.64700	31.286	14.79	0.0679	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			417.15330	403.259	16.52	0.4483	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			490.05330	502.359	16.52	0.5517	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,790.34550	1,815.797	16.08	0.9632	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			17.44550	16.697	16.08	0.0368	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,142.20370	1,163.906	14.91	0.8765	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			69.30370	64.806	14.91	0.1235	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,887.96750	1,913.385	16.40	0.9685	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			15.06750	14.285	16.40	0.0315	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			183.18000	172.994	15.46	0.2591	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			786.08000	802.094	15.46	0.7409	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			534.92620	518.952	16.97	0.5170	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			407.82620	418.052	16.97	0.4830	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,693.11700	1,718.625	15.76	0.9571	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			20.21700	19.525	15.76	0.0429	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			61.43200	57.362	14.85	0.1122	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,184.33200	1,206.462	14.85	0.8878	1,206,462.20	1,000	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	17/09/2018	Foreign Exchange Option	11.90	Call			1,500.12870	1,525.825	15.11	0.9417	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			27.22870	26.725	15.11	0.0583	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,907.53410	1,932.947	16.47	0.9694	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			14.63410	13.847	16.47	0.0306	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			847.50600	865.263	15.34	0.7705	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			154.60600	146.163	15.34	0.2295	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			364.76550	351.476	16.32	0.4127	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			537.66550	550.576	16.32	0.5873	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			193.49800	183.071	15.52	0.2694	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			766.39800	782.171	15.52	0.7306	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			271.33370	259.381	15.92	0.3405	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			644.23370	658.481	15.92	0.6595	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			715.64380	730.786	15.68	0.7025	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			222.74380	211.686	15.68	0.2975	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			996.69160	1,016.666	15.11	0.8303	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			103.79160	97.566	15.11	0.1697	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,202.90110	5,229.101	21.44	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00110	0.001	21.44	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			920.36320	939.264	15.23	0.8014	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			127.46320	120.164	15.23	0.1986	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,076.30130	1,097.270	15.00	0.8569	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			83.40130	78.170	15.00	0.1431	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,060.12840	1,080.904	15.02	0.8518	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			87.22840	81.804	15.02	0.1482	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			527.84750	540.632	16.36	0.5802	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			374.94750	361.532	16.36	0.4198	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			599.19880	582.519	17.22	0.5495	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			372.09880	381.619	17.22	0.4505	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			118.66560	121.987	20.20	0.1718	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,605.76560	1,582.887	20.20	0.8282	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			117.57720	120.861	20.22	0.1704	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,614.67720	1,591.761	20.22	0.8296	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			119.76480	123.121	20.18	0.1732	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,596.86480	1,574.021	20.18	0.8268	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,437.72150	3,412.333	23.59	0.9550	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			29.52150	30.233	23.59	0.0450	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,902.64840	2,877.708	22.61	0.9336	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			44.44840	45.608	22.61	0.0664	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			678.48950	693.504	15.93	0.6591	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			286.68950	275.604	15.93	0.3409	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			734.88710	717.760	17.60	0.5917	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			346.68710	355.660	17.60	0.4083	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			748.95530	731.700	17.64	0.5972	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			340.75530	349.600	17.64	0.4028	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			197.51410	188.721	15.43	0.2613	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			836.21410	853.421	15.43	0.7387	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,296.54910	1,277.191	18.88	0.7207	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			244.84910	251.291	18.88	0.2793	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,781.45720	1,760.068	19.89	0.8025	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			166.65720	171.068	19.89	0.1975	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			868.58060	852.459	17.65	0.5985	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			387.18060	396.859	17.65	0.4015	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,621.92910	3,597.221	23.61	0.9363	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			50.52910	51.621	23.61	0.0637	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,087.79170	3,063.647	22.39	0.9159	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			66.39170	68.047	22.39	0.0841	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			773.07230	788.993	15.83	0.6608	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			324.47230	314.593	15.83	0.3392	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			777.89970	762.538	17.38	0.5667	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			426.49970	436.938	17.38	0.4333	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			248.27180	239.824	15.49	0.2827	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			888.57180	905.924	15.49	0.7173	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,412.74950	3,387.397	22.97	0.9266	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			59.94950	60.397	22.97	0.0734	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			55.38070	53.866	15.13	0.0874	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,612.58070	1,636.866	15.13	0.9126	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			419.71450	429.978	17.46	0.4224	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			822.51450	806.979	17.46	0.5776	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,609.72990	1,590.041	19.40	0.7590	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			220.72990	226.741	19.40	0.2410	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			43.83490	41.440	15.39	0.0668	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,850.03490	1,873.240	15.39	0.9332	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,656.76360	2,681.400	16.44	0.9824	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			10.56360	9.600	16.44	0.0176	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			445.27650	434.422	16.20	0.4005	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			701.47650	716.222	16.20	0.5995	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,285.05360	3,260.573	22.29	0.9048	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			85.35360	86.374	22.29	0.0952	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			853.95130	870.588	15.78	0.6635	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			353.65130	344.788	15.78	0.3365	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			995.10290	979.734	17.74	0.6068	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			415.40290	425.534	17.74	0.3932	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			800.39950	786.357	17.21	0.5446	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			500.69950	512.157	17.21	0.4554	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,876.62030	3,851.333	23.61	0.9265	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			66.92030	67.133	23.61	0.0735	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			711.15400	698.315	16.88	0.5023	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			580.35400	592.915	16.88	0.4977	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,331.92800	2,310.609	20.35	0.8301	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			161.12800	165.209	20.35	0.1699	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,567.35240	2,545.431	20.70	0.8499	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			141.75240	145.231	20.70	0.1501	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,934.70510	1,957.589	15.12	0.9290	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			50.30510	47.789	15.12	0.0710	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,796.03660	3,771.055	23.25	0.9157	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,805.43520	1,786.385	19.47	0.7611	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			242.87980	249.314	19.44	0.2415	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,788.47980	1,769.514	19.44	0.7585	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			0.00000	87.600	14.94	0.1186	963,602.20	11,000	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			0.00000	790.548	16.14	0.6073	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			0.00000	460.748	16.14	0.3927	2,534,111.80	5,500	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			241.35230	247.743	19.45	0.2402	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,796.95230	1,777.943	19.45	0.7598	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			239.83520	246.185	19.47	0.2389	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			296.26880	303.400	18.91	0.2860	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,399.67740	1,382.096	18.63	0.6909	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			324.07740	331.896	18.63	0.3091	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			0.00000	1,548.476	14.91	0.8691	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			0.00000	98.676	14.91	0.1309	888,083.10	9,000	4,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			0.00000	1,617.400	14.94	0.8814	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			357.12280	365.735	18.32	0.3358	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			1,038.48230	1,023.451	17.75	0.6063	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			432.88230	443.251	17.75	0.3937	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			0.00000	1,398.125	18.66	0.6941	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			0.00000	327.925	18.66	0.3059	3,607,173.90	11,000	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,521.86880	1,503.600	18.91	0.7140	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			267.05860	260.252	15.41	0.2707	1,171,132.20	4,500	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,699.51580	1,722.675	15.00	0.8984	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			75.11580	72.875	15.00	0.1016	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,407.73220	1,390.105	18.65	0.6925	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			322.13220	329.905	18.65	0.3075	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,272.72280	1,255.935	18.32	0.6642	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			59.80090	57.356	15.07	0.0830	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			623.22970	611.497	16.61	0.4641	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			647.62970	661.297	16.61	0.5359	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,611.42220	1,634.792	14.95	0.8844	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			87.02220	84.992	14.95	0.1156	0.00	0	147,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,041.45860	1,060.052	15.41	0.7293	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			227.42180	221.431	15.29	0.2414	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			945.82750	931.370	17.51	0.5795	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			470.22750	481.170	17.51	0.4205	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			836.35960	852.622	15.94	0.6387	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			411.95960	402.822	15.94	0.3613	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,834.20090	1,857.156	15.07	0.9170	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			253.87160	260.608	19.34	0.2508	0.00	0	1,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,302.00040	1,322.976	15.04	0.8157	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			157.60040	153.176	15.04	0.1843	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,596.52380	1,577.869	19.08	0.7270	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call		280.92380	287.669	19.08	0.2730	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call		1,121.82180	1,141.231	15.29	0.7586	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		534.38060	546.266	17.15	0.4644	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		366.22350	357.746	15.77	0.3351	0.00	0	147,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		890.62350	907.546	15.77	0.6649	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put		485.99910	475.869	16.19	0.4005	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call		760.39910	775.669	16.19	0.5995	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put		1,729.47160	1,710.809	19.34	0.7492	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		272.24490	279.344	19.18	0.2661	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		189.00470	183.854	15.16	0.2110	0.00	0	10,200
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		1,213.40470	1,233.654	15.16	0.7890	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put		911.07810	896.849	17.42	0.5689	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		485.47810	496.649	17.42	0.4311	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		809.98060	796.466	17.15	0.5356	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		80.43660	80.855	23.25	0.0843	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		913.15290	930.341	15.70	0.6754	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		348.75290	340.541	15.70	0.3246	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		460.60680	450.808	16.11	0.3875	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		785.00680	800.608	16.11	0.6125	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		1,637.84490	1,619.544	19.18	0.7339	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call		931.43560	947.418	15.65	0.6676	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put		378.13560	368.618	15.65	0.3324	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put		1,109.84430	1,094.516	17.74	0.6120	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call		443.14430	453.316	17.74	0.3880	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		818.56090	805.065	17.01	0.5259	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		571.86090	583.865	17.01	0.4741	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		4,110.25900	4,084.712	23.58	0.9175	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		83.55900	83.512	23.58	0.0825	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		3,480.98250	3,456.391	22.24	0.8950	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		104.28250	105.191	22.24	0.1050	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put		336.91090	327.878	15.48	0.3071	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call		993.61090	1,010.078	15.48	0.6929	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put		377.61360	368.139	15.48	0.3167	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call		1,032.01360	1,048.039	15.48	0.6833	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		315.63860	308.315	15.33	0.2801	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		1,131.73860	1,149.915	15.33	0.7199	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call		1,006.35150	1,022.097	15.57	0.6716	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put		400.25150	390.497	15.57	0.3284	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put		1,239.32490	1,223.507	17.84	0.6197	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call		465.42490	475.107	17.84	0.3803	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,810.95970	1,792.758	18.95	0.7160	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		339.25970	346.558	18.95	0.2840	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		1,351.31570	1,334.416	17.90	0.6252	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		485.11570	493.816	17.90	0.3748	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		349.08220	340.752	15.32	0.2876	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,172.88220	1,190.152	15.32	0.7124	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		1,071.64520	1,086.636	15.48	0.6755	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		417.84520	407.236	15.48	0.3245	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		1,973.75830	1,995.412	14.15	0.8992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		89.15830	85.312	14.15	0.1008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		1,761.03720	1,781.583	14.48	0.8595	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		136.43720	131.483	14.48	0.1405	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,235.26030	2,258.068	13.76	0.9362	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		50.66030	47.968	13.76	0.0638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		3,363.45820	3,388.312	14.94	0.9873	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		8.85820	8.212	14.94	0.0127	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		655.16870	665.679	17.08	0.4642	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		1,020.56870	1,005.579	17.08	0.5358	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		1,324.49780	1,307.940	17.74	0.6086	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		529.09780	538.040	17.74	0.3914	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,259.03100	1,276.018	15.23	0.7280	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		334.43100	325.918	15.23	0.2720	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		652.46710	640.172	16.16	0.4183	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		887.06710	900.272	16.16	0.5817	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		355.55080	361.898	18.97	0.2797	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,980.95080	1,961.798	18.97	0.7203	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,890.55000	1,871.746	18.83	0.7073	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		375.15000	381.846	18.83	0.2927	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,024.76950	2,046.665	14.07	0.9074	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		80.16950	76.565	14.07	0.0926	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		353.82740	360.145	18.99	0.2785	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,989.22740	1,970.045	18.99	0.7215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		352.11360	358.399	19.00	0.2774	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,997.51360	1,978.299	19.00	0.7226	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		174.56740	167.410	14.62	0.1666	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		1,664.86740	1,683.110	14.62	0.8334	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		1,469.91880	1,453.008	18.00	0.6308	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		503.71880	512.108	18.00	0.3692	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		434.58710	425.441	15.47	0.3209	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,138.38710	1,154.541	15.47	0.6791	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		458.91660	448.078	15.50	0.3305	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,119.71660	1,134.078	15.50	0.6695	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		1,601.84080	1,585.127	18.09	0.6369	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		521.44080	529.527	18.09	0.3631	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		419.44930	410.703	15.37	0.3010	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,259.04930	1,275.104	15.37	0.6990	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,211.50550	1,227.260	15.44	0.6834	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		451.90550	442.860	15.44	0.3166	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		695.39620	682.708	16.12	0.4136	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		964.99620	977.108	16.12	0.5864	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,281.76230	1,297.198	15.43	0.6872	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		468.06230	459.298	15.43	0.3128	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,733.80170	1,717.322	18.20	0.6426	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			537.50170	545.222	18.20	0.3574	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			529.26080	518.726	15.55	0.3390	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,202.96080	1,216.626	15.55	0.6610	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			177.66770	168.187	14.15	0.1561	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,856.66770	1,871.287	14.15	0.8439	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,410.34340	1,394.994	17.54	0.5791	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			668.54340	677.094	17.54	0.4209	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,371.31500	2,353.023	19.12	0.7217	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			409.51500	415.123	19.12	0.2783	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,160.97650	3,183.867	12.71	0.9823	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,254.98070	1,240.180	17.25	0.5469	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			0.00000	1,194.824	15.68	0.6447	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			0.00000	572.724	15.68	0.3553	8,590,860.00	15,000	15,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			730.08810	739.163	17.26	0.4515	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,261.88810	1,247.063	17.26	0.5485	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,239.11750	1,252.790	15.53	0.6652	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,466.85090	1,482.294	15.21	0.7341	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			378.65090	370.194	15.21	0.2659	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			727.01010	736.059	17.27	0.4500	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,268.81010	1,253.959	17.27	0.5500	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			733.18070	742.280	17.25	0.4531	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			12.77650	11.767	12.71	0.0177	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,778.58660	1,796.149	14.51	0.8178	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			220.38660	214.049	14.51	0.1822	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			0.00000	1,571.935	17.88	0.6117	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			0.00000	614.035	17.88	0.3883	18,421,047.00	30,000	15,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			530.91750	520.690	15.53	0.3348	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			485.55420	476.061	15.47	0.3102	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,342.75420	1,358.861	15.47	0.6898	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,864.28400	1,846.588	18.36	0.6479	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			551.48400	559.388	18.36	0.3521	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			570.72150	559.430	15.63	0.3440	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,242.02150	1,256.330	15.63	0.6560	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			508.25370	498.027	15.53	0.3085	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,410.45370	1,426.027	15.53	0.6915	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			2,009.20990	1,991.425	18.57	0.6518	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			571.40990	579.425	18.57	0.3482	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			616.36040	604.368	15.75	0.3496	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,279.96040	1,293.768	15.75	0.6504	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			2,159.98500	2,141.437	18.74	0.6578	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			583.08500	590.637	18.74	0.3422	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			527.66500	516.423	15.57	0.3068	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,470.76500	1,485.623	15.57	0.6932	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			660.60430	648.375	15.85	0.3543	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,317.80430	1,331.675	15.85	0.6457	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	16/09/2019	Foreign Exchange Option	13.45	Call			1,269.18740	1,281.666	16.08	0.6215	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			752.88740	739.166	16.08	0.3785	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,264.59240	1,277.023	16.10	0.6198	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			758.29240	744.523	16.10	0.3802	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,273.80070	1,286.333	16.07	0.6231	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			747.50070	733.833	16.07	0.3769	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,242.67970	3,270.171	13.23	0.9678	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			26.37970	27.671	13.23	0.0322	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,812.13680	1,825.596	14.98	0.7748	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			345.83680	333.096	14.98	0.2252	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,446.26630	2,426.969	19.12	0.6842	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			542.56630	549.469	19.12	0.3158	0.00	0	1,000
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			545.38310	533.839	15.59	0.3048	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,530.78310	1,545.539	15.59	0.6952	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,294.25210	2,275.443	18.89	0.6610	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			599.65210	607.143	18.89	0.3390	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			698.63180	686.074	15.93	0.3571	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,356.73180	1,370.474	15.93	0.6429	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			745.51790	732.456	16.03	0.3628	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,383.21790	1,396.656	16.03	0.6372	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,590.54860	1,605.178	15.63	0.6971	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			562.84860	550.978	15.63	0.3029	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,453.34420	2,434.190	19.07	0.6663	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			611.04420	618.390	19.07	0.3337	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			624.87160	631.944	19.21	0.3307	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			578.12200	565.962	15.65	0.3010	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,645.32200	1,659.962	15.65	0.6990	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,587.67160	2,567.945	19.21	0.6693	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			788.42210	774.579	16.11	0.3661	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,419.72210	1,432.679	16.11	0.6339	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			689.22130	697.050	18.93	0.3554	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,402.92130	2,383.850	18.93	0.6446	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,133.58820	6,109.796	22.42	0.8711	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			219.88820	222.996	22.42	0.1289	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			687.21650	695.029	18.94	0.3545	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,410.91650	2,391.829	18.94	0.6455	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			685.21300	693.009	18.95	0.3536	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,418.91300	2,399.809	18.95	0.6464	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,737.30460	2,717.056	19.34	0.6728	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			638.10460	644.956	19.34	0.3272	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			593.18910	580.570	15.66	0.2988	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,703.98910	1,718.470	15.66	0.7012	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			829.95420	816.042	16.19	0.3691	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,453.45420	1,466.742	16.19	0.6309	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			869.92500	855.566	16.26	0.3721	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,483.02500	1,495.966	16.26	0.6279	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	02/03/2020	Foreign Exchange Option	13.59	Put			909.44250	894.961	16.31	0.3746	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,514.74250	1,527.961	16.31	0.6254	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			949.04010	934.272	16.37	0.3768	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,546.64010	1,559.772	16.37	0.6232	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			986.67240	971.424	16.42	0.3794	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,571.07240	1,583.924	16.42	0.6206	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			1,026.57750	1,010.892	16.47	0.3809	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,607.37750	1,620.092	16.47	0.6191	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,114.48370	1,124.246	18.02	0.4643	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,960.08370	1,941.345	18.02	0.5357	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,120.23560	1,130.027	18.00	0.4662	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,945.83560	1,927.127	18.00	0.5338	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,117.35490	1,127.128	18.01	0.4652	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,952.95490	1,934.228	18.01	0.5348	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,084.00110	2,066.684	18.24	0.5370	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,162.00110	1,170.784	18.24	0.4630	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,277.54400	1,285.284	18.25	0.4821	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,047.34400	2,031.684	18.25	0.5179	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,274.56350	1,282.283	18.25	0.4812	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,054.36350	2,038.683	18.25	0.5188	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,271.60040	1,279.316	18.26	0.4803	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,061.40040	2,045.716	18.26	0.5197	0.00	0	0
Total \$ / R Option												43,378,792.26	168,997	3,929,803
Total \$ / R												7,703,692,643.86	743,812	5,210,797
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.24210		13.21560			0.0000	0.00	0	211
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.39910		13.37290			0.0000	0.00	0	346
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.54980		13.52440			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.86210		13.83820			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	567
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			507.08160	646.981	24.81	0.0418	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			71,947.08160	69,436.981	24.81	0.9582	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			490.20090	621.976	24.91	0.0403	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			72,930.20090	70,411.976	24.91	0.9597	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			524.67930	673.077	24.71	0.0435	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			70,964.67930	68,463.077	24.71	0.9565	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			25,537.52390	26,250.863	18.23	0.3336	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			89,247.52390	87,340.863	18.23	0.6664	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			25,304.75230	26,013.695	18.26	0.3311	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			90,014.75230	88,103.695	18.26	0.6689	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			25,772.52590	26,490.298	18.21	0.3361	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			88,482.52590	86,580.298	18.21	0.6639	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			22,522.57600	23,117.607	19.61	0.2263	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			189,082.57600	187,137.607	19.61	0.7737	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Call			22,381.94170	22,973.125	19.63	0.2251	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Put			189,941.94170	187,993.125	19.63	0.7749	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Call			22,242.27360	22,829.342	19.64	0.2239	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Put			190,802.27360	188,849.342	19.64	0.7761	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			73,008.81070	73,914.604	17.26	0.4515	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			126,188.81070	124,704.604	17.26	0.5485	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			72,701.01230	73,604.303	17.27	0.4500	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			126,881.01230	125,394.303	17.27	0.5500	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			73,318.06640	74,226.374	17.25	0.4530	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			125,498.06640	124,016.374	17.25	0.5470	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	567
£ / R	On 18/06/2018	Foreign Exchange Future				17.70360		17.65540			0.0000	5,377,521,610.80	303,753	123,497
£ / R	On 17/09/2018	Foreign Exchange Future				17.98930		17.94200			0.0000	5,428,037,414.10	301,737	218,649
£ / R	On 14/12/2018	Foreign Exchange Future				18.26890		18.22130			0.0000	0.00	0	7,687
£ / R	On 18/03/2019	Foreign Exchange Future				18.57890		18.53060			0.0000	0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future				18.86970		18.82440			0.0000	0.00	0	5,465
Total £ / R Future												10,805,559,024.90	605,490	360,230
£ / R	On 18/06/2018	Foreign Exchange Option		0.20	Call			17,455.40000	17,503.600	20.74	1.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		0.20	Put			0.00000	0.000	20.74	0.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Call			83.99070	84.192	19.31	0.3256	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Put			318.59070	270.592	19.31	0.6744	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.50	Call			261.09780	279.609	19.14	0.7011	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.50	Put			105.69780	76.009	19.14	0.2989	0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option		20.40	Put			2,744.74760	2,696.570	38.12	0.9992	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		20.40	Call			0.14760	0.170	38.12	0.0008	0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Call			81.51210	81.678	19.39	0.3175	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Put			326.11210	278.078	19.39	0.6825	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Call			79.09970	79.237	19.48	0.3096	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Put			333.69970	285.637	19.48	0.6904	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.25	Call			478.13010	496.679	16.68	0.4501	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.25	Put			786.13010	757.379	16.68	0.5499	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.26	Call			474.61220	493.056	16.70	0.4477	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.26	Put			792.61220	763.756	16.70	0.5523	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.24	Call			481.67170	500.322	16.67	0.4526	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.24	Put			779.67170	751.022	16.67	0.5474	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Call			885.01580	910.799	16.20	0.5512	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Put			783.71580	761.899	16.20	0.4488	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Call			880.44270	906.165	16.20	0.5493	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Put			789.14270	767.265	16.20	0.4507	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Call			889.60330	915.447	16.19	0.5531	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Put			778.30330	756.547	16.19	0.4469	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option			Call			1,175.04240	1,200.687	16.37	0.5719	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			934.44240	911.787	16.37	0.4281	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,170.41820	1,196.007	16.38	0.5704	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			939.81820	917.107	16.38	0.4296	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,165.80340	1,191.337	16.39	0.5689	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			945.20340	922.437	16.39	0.4311	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,343.63000	1,367.751	16.63	0.5636	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,149.23000	1,128.051	16.63	0.4364	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,339.20520	1,363.275	16.64	0.5623	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,154.80520	1,133.575	16.64	0.4377	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,348.06810	1,372.233	16.62	0.5648	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,143.66810	1,122.533	16.62	0.4352	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												10,805,559,024.90	605,490	361,230
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11993		0.11987			0.0000	0.00	0	8,296
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12212		0.12208			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12432		0.12428			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12923		0.12921			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			2.38430	2.285	31.40	0.0148	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,015.08430	1,009.085	31.40	0.9852	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			4.14370	4.610	60.38	0.0156	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,016.84370	2,011.410	60.38	0.9844	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			95.87300	90.643	16.78	0.4924	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			108.57300	97.443	16.78	0.5076	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			202.61390	199.836	19.31	0.2804	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			994.91390	987.536	19.31	0.7196	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			103.18330	94.620	23.04	0.1363	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,895.48330	1,882.320	23.04	0.8637	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			521.70630	525.606	16.59	0.5982	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			314.00630	313.306	16.59	0.4018	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			811.20900	817.112	16.64	0.6401	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			382.90900	384.812	16.64	0.3599	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			432.95540	432.505	18.87	0.3950	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,004.65540	1,000.205	18.87	0.6050	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,471.28720	1,482.146	13.24	0.9113	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			42.98720	49.846	13.24	0.0887	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			902.46170	903.261	18.21	0.5233	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			981.96170	980.561	18.21	0.4767	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			594.46120	591.099	19.42	0.3766	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,673.96120	1,668.399	19.42	0.6234	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,343.73980	1,352.641	16.28	0.7040	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			423.23980	429.941	16.28	0.2960	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,296
€ / R	On	18/06/2018	Foreign Exchange Future			15.59160		15.57930			0.0000	21,609,957.60	1,386	58,902
€ / R	On	16/07/2018	Foreign Exchange Future			15.68290		15.67170			0.0000	0.00	0	34
€ / R	On	31/07/2018	Foreign Exchange Future			15.73090		15.71970			0.0000	0.00	0	33
€ / R	On	17/09/2018	Foreign Exchange Future			15.88530		15.87490			0.0000	31,500,549.90	1,983	132,586
€ / R	On	14/12/2018	Foreign Exchange Future			16.17910		16.16970			0.0000	23,459,695.00	1,450	11,059
€ / R	On	18/03/2019	Foreign Exchange Future			16.51150		16.50270			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.82690		16.81990			0.0000	0.00	0	5,256
Total € / R Future												76,570,202.50	4,819	212,678
€ / R	On	18/06/2018	Foreign Exchange Option	15.80	Put			291.66480	280.664	21.10	0.7003	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.80	Call			70.96480	72.264	21.10	0.2997	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			15.28320	12.912	22.60	0.0700	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			594.58320	604.512	22.60	0.9300	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			176.13280	163.570	19.69	0.5379	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			125.43280	125.170	19.69	0.4621	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			0.49170	0.373	26.55	0.0026	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			1,279.79170	1,291.973	26.55	0.9974	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			0.81820	0.633	25.97	0.0043	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			1,180.11820	1,192.233	25.97	0.9957	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,569.39010	1,581.664	27.79	0.9995	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			0.09010	0.064	27.79	0.0005	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,579.30000	2,591.600	22.64	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.00000	0.000	22.64	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			2,079.30010	2,091.600	25.19	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			0.00010	0.000	25.19	0.0000	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,329.68040	1,341.886	26.83	0.9980	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			0.38040	0.286	26.83	0.0020	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			34.34030	37.035	22.76	0.1692	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			455.04030	445.435	22.76	0.8308	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,050.73510	6,038.454	76.79	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.03510	0.054	76.79	0.0002	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,609.35910	1,621.641	27.59	0.9997	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			0.05910	0.041	27.59	0.0003	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			6.45080	8.764	26.42	0.0448	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			867.15080	857.164	26.42	0.9552	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,030.71810	3,018.433	42.05	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.01810	0.033	42.05	0.0002	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,829.30410	1,841.603	26.47	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			0.00410	0.003	26.47	0.0000	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			200.10010	201.722	20.02	0.6143	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			110.80010	100.122	20.02	0.3857	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			374.49970	380.954	21.29	0.8164	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	15.25	Put			45.19970	39.354	21.29	0.1836	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			4,971.04010	4,958.874	76.79	0.9988	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.34010	0.474	76.79	0.0012	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			193.93300	195.352	19.97	0.6040	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			114.63300	103.752	19.97	0.3960	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			187.86640	189.083	19.92	0.5936	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			118.56640	107.483	19.92	0.4064	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			28.22860	27.528	15.63	0.0807	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			999.92860	1,010.428	15.63	0.9193	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			148.44780	143.828	15.34	0.2633	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			658.14780	664.728	15.34	0.7367	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,387.58400	2,398.846	16.63	0.9744	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,130.29920	1,129.627	17.75	0.7066	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.50110	2.929	22.92	0.0051	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			522.48250	535.125	15.94	0.5271	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			497.58250	499.825	15.94	0.4729	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,707.48780	3,698.791	21.81	0.9644	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			22.38780	24.091	21.81	0.0356	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,418.40750	1,415.915	18.40	0.7703	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			12.68400	13.546	16.63	0.0256	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			181.80430	189.663	18.42	0.2281	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,426.90430	1,424.363	18.42	0.7719	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			184.82640	192.783	18.38	0.2313	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,409.92640	1,407.483	18.38	0.7687	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			28.11050	32.253	14.16	0.0627	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			461.83690	473.520	16.22	0.4821	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			586.93690	588.220	16.22	0.5179	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,757.60110	5,747.628	22.92	0.9949	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			245.19920	254.927	17.75	0.2934	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			183.30750	191.215	18.40	0.2297	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,653.01050	1,667.554	14.16	0.9373	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,982.26560	1,982.112	18.34	0.7589	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			270.40650	279.622	18.35	0.2399	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,990.70650	1,990.522	18.35	0.7601	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			268.85700	278.038	18.36	0.2388	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,999.15700	1,998.938	18.36	0.7612	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			271.96560	281.212	18.34	0.2411	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,046.20360	1,057.645	15.13	0.5942	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			683.50360	686.145	15.13	0.4058	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,041.50480	1,052.952	15.14	0.5924	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			688.80480	691.452	15.14	0.4076	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,050.92830	1,062.364	15.11	0.5961	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			678.22830	680.864	15.11	0.4039	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,014.00790	1,024.345	15.62	0.5232	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,074.10790	1,077.445	15.62	0.4768	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,021.81280	1,032.142	15.60	0.5261	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	16.86	Put			1,061.91280	1,065.242	15.60	0.4739	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,017.90260	1,028.236	15.61	0.5246	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,068.00260	1,071.336	15.61	0.4754	0.00	0	0
Total € / R Option												0.00	0	613,230
Total € / R												76,570,202.50	4,819	825,908
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.05730		10.06090			0.0000	1,790,199.40	178	15,537
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.18180		10.18620			0.0000	0.00	0	800
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.30580		10.31120			0.0000	0.00	0	11,412
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.44190		10.44730			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.57250		10.58000			0.0000	0.00	0	0
Total AU\$ / R Future												1,790,199.40	178	27,749
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			435.43650	437.354	21.17	0.9543	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			5.98440	4.394	21.32	0.0433	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			445.08440	447.094	21.32	0.9567	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			5.65300	4.151	21.46	0.0409	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			454.75300	456.851	21.46	0.9591	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			6.33650	4.654	21.17	0.0457	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,008.83420	1,011.459	16.13	0.8497	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			67.07390	65.263	16.07	0.1546	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			990.87390	993.463	16.07	0.8454	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			66.04570	64.253	16.10	0.1524	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			999.84570	1,002.453	16.10	0.8476	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			65.03420	63.259	16.13	0.1503	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			110.49160	108.242	15.83	0.1810	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,289.29160	1,292.442	15.83	0.8190	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			112.90900	110.625	15.80	0.1845	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,271.70900	1,274.825	15.80	0.8155	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			111.69330	109.425	15.81	0.1828	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,280.49330	1,283.625	15.81	0.8172	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			544.19650	539.292	13.60	0.5532	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			446.89650	447.392	13.60	0.4468	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			539.57820	534.706	13.61	0.5500	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			452.27820	452.806	13.61	0.4500	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			534.99660	530.153	13.63	0.5468	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			457.69660	458.253	13.63	0.4532	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			440.85390	437.329	14.59	0.4214	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			860.85390	864.829	14.59	0.5786	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			437.77920	434.276	14.60	0.4191	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			867.77920	871.776	14.60	0.5809	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			434.72630	431.239	14.62	0.4168	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			874.72630	878.739	14.62	0.5832	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 Option												0.00	0	0
Total AU\$ / R												1,790,199.40	178	27,749
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.20760		10.17500			0.0000	2,041,520.00	200	1,880
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.48220		10.45080			0.0000	0.00	0	0
Total CAD/ R Future												2,041,520.00	200	1,880
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.15600	0.069	16.43	0.0013	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			645.15600	612.469	16.43	0.9987	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.13510	0.058	16.43	0.0011	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			655.13510	622.458	16.43	0.9989	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.18000	0.082	16.43	0.0015	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			635.18000	602.482	16.43	0.9985	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,051.87230	1,078.077	13.71	0.8602	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			81.07230	75.877	13.71	0.1398	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,043.64000	1,069.772	13.71	0.8577	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			82.84000	77.572	13.71	0.1423	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,060.13300	1,086.413	13.70	0.8627	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			79.33300	74.213	13.70	0.1373	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												2,041,520.00	200	1,880
CHF / R	On	18/06/2018	Foreign Exchange Future			13.44140		13.42720			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.70770		13.69480			0.0000	0.00	0	1,215
CHF / R	On	14/12/2018	Foreign Exchange Future			13.97520		13.96350			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.56460		14.55410			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			2.39140	3.409	32.00	0.0188	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,115.19140	1,102.009	32.00	0.9812	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			2.33030	3.320	32.11	0.0183	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,125.13030	1,111.920	32.11	0.9817	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			2.45450	3.501	31.89	0.0193	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,105.25450	1,092.101	31.89	0.9807	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			108.87770	121.320	18.58	0.1791	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,444.07770	1,443.620	18.58	0.8209	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			107.90470	120.264	18.61	0.1776	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,453.10470	1,452.564	18.61	0.8224	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			106.92800	119.205	18.63	0.1762	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,462.12800	1,461.505	18.63	0.8238	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,002.31030	1,025.516	14.61	0.7240	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			248.81030	260.316	14.61	0.2760	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			995.25770	1,018.523	14.60	0.7216	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			251.75770	263.323	14.60	0.2784	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,009.38800	1,032.538	14.61	0.7264	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			245.88800	257.338	14.61	0.2736	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			801.87890	832.533	15.54	0.5038	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			967.77890	987.933	15.54	0.4962	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			798.24860	828.879	15.55	0.5021	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			974.14860	994.279	15.55	0.4979	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			794.63600	825.241	15.57	0.5005	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			980.53600	1,000.641	15.57	0.4995	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			2.07160		2.06560			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.08800		2.08200			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.10460		2.09880			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.13890		2.13320			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			34.88210	19.648	19.36	0.0895	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			502.15400	542.419	18.44	0.8809	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			46.15400	26.419	18.44	0.1191	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			417.09270	451.807	17.53	0.8411	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			61.09270	35.807	17.53	0.1589	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			590.88210	635.648	19.36	0.9105	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			943.61610	903.854	15.60	0.5827	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			432.91490	451.956	15.74	0.3957	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,012.91490	971.956	15.74	0.6043	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			404.16490	422.069	15.88	0.3750	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,084.16490	1,042.069	15.88	0.6250	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			463.61610	483.854	15.60	0.4173	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,165.12690	2,212.957	14.31	0.8549	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			177.12690	166.957	14.31	0.1451	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,083.03100	2,130.110	14.30	0.8430	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			195.03100	184.110	14.30	0.1570	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,002.29890	2,048.595	14.28	0.8305	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			214.29890	202.595	14.28	0.1695	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,113.43670	2,149.040	14.48	0.7274	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			581.43670	560.040	14.48	0.2726	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,049.40480	2,084.277	14.51	0.7154	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			617.40480	595.277	14.51	0.2846	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,178.82270	2,215.152	14.45	0.7392	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			546.82270	526.152	14.45	0.2608	0.00	0	0
Total CNH / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.09300		2.09530			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.13310		2.13560			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.17330		2.17660			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.32410		2.32430			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	Put			1,262.51220	1,280.973	28.40	0.9604	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			12.90310	8.810	29.00	0.0321	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,359.90310	1,378.810	29.00	0.9679	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			18.73920	13.717	27.81	0.0489	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,165.73920	1,183.717	27.81	0.9511	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			15.51220	10.973	28.40	0.0396	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			150.03710	142.214	17.45	0.1497	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,294.03710	2,311.214	17.45	0.8503	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			140.72760	134.138	17.63	0.1416	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,384.72760	2,403.138	17.63	0.8584	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			132.05920	126.623	17.81	0.1340	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,476.05920	2,495.623	17.81	0.8660	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,368.37270	1,349.168	14.42	0.6675	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			502.37270	516.168	14.42	0.3325	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,307.18770	1,290.362	14.47	0.6500	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			541.18770	557.362	14.47	0.3500	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,431.40930	1,409.866	14.36	0.6849	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			465.40930	476.866	14.36	0.3151	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			642.54700	639.386	15.36	0.2698	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,420.89820	2,415.936	15.39	0.7198	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			677.89820	674.936	15.39	0.2802	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,357.44090	2,352.673	15.43	0.7093	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			714.44090	711.673	15.43	0.2907	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,485.54700	2,480.386	15.36	0.7302	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			1.68750		1.68430			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.70990		1.70690			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.73160		1.72880			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.82460		1.82140			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			15.98240	13.428	23.68	0.0663	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			772.98240	738.428	23.68	0.9337	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			11.81110	9.877	24.50	0.0495	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			868.81110	834.877	24.50	0.9505	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			21.70450	18.398	22.85	0.0891	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			678.70450	643.398	22.85	0.9109	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,721.69830	1,696.264	19.35	0.7876	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			220.35300	225.592	19.00	0.2408	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,551.35300	1,526.592	19.00	0.7592	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			205.18510	210.059	19.19	0.2263	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,636.18510	1,611.059	19.19	0.7737	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			190.69830	195.264	19.35	0.2124	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,772.62460	1,794.737	15.29	0.8307	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			184.62460	178.737	15.29	0.1693	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,693.65800	1,715.383	15.29	0.8155	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			205.65800	199.383	15.29	0.1845	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,853.23130	1,875.728	15.29	0.8451	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			165.23130	159.728	15.29	0.1549	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,503.47390	1,518.374	16.32	0.6188	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			889.47390	872.374	16.32	0.3812	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,455.51150	1,470.620	16.42	0.6053	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			941.51150	924.620	16.42	0.3947	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,552.94250	1,567.658	16.22	0.6324	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			838.94250	821.658	16.22	0.3676	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13080		0.13060			0.0000	0.00	0	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.13040		0.13010			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13000		0.12980			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12720		0.12690			0.0000	0.00	0	1,093
Total KES / R Future												0.00	0	1,655
Total KES / R												0.00	0	1,655
NOK/R	On	18/06/2018	Foreign Exchange Future			1.65160		1.65050			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.67700		1.67600			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.70200		1.70140			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.75500		1.75370			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			9.32120		9.29470			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.43350		9.40690			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.54490		9.51880			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.05270		10.02440			0.0000	0.00	0	0
Total NZ\$ / 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
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			3.10490	2.699	23.91	0.0273	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			548.40490	521.499	23.91	0.9727	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			2.95670	2.541	24.04	0.0258	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			558.25670	531.341	24.04	0.9742	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			3.26180	2.867	23.77	0.0290	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			538.56180	511.667	23.77	0.9710	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			124.59440	130.508	15.97	0.2833	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			637.69440	617.008	15.97	0.7167	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			122.60330	128.421	15.99	0.2795	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			645.70330	624.921	15.99	0.7205	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			120.64400	126.365	16.02	0.2758	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			653.74400	632.865	16.02	0.7242	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			737.14540	756.103	13.81	0.7703	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			138.34540	131.203	13.81	0.2297	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			729.88440	748.746	13.81	0.7668	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			141.08440	133.846	13.81	0.2332	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			722.65950	741.428	13.81	0.7632	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			143.85950	136.528	13.81	0.2368	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			661.21020	675.060	15.22	0.5649	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			556.81020	542.360	15.22	0.4351	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			656.79150	670.572	15.23	0.5623	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			562.39150	547.872	15.23	0.4377	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			665.65620	679.578	15.20	0.5675	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			551.25620	536.878	15.20	0.4325	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			1.29960		1.30010			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.30800		1.30780			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.31670		1.31260			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36980		1.36470			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			199.00000	204.000		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			299.00000	304.000		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			99.00000	104.000		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			622.00000	620.000		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			722.00000	720.000		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			522.00000	520.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			526.00000	567.000		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			426.00000	467.000		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			626.00000	667.000		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			447.00000	498.000		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			347.00000	398.000		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			547.00000	598.000		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			1.33690		1.33600			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.34260		1.34170			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.17740		1.17890			0.0000	0.00	0	260
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.18550		1.18710			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	260
Total QUANTO € / \$												0.00	0	260
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.33810	0.11986	8.34220			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.18850	0.11986	8.19160			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	0.11986	86.43000	64.957	22.24	0.0686	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.11986	3,364.43000	3,383.957	22.24	0.9314	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.11986	81.35430	60.902	22.42	0.0645	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Put	0.11986	3,459.35430	3,479.902	22.42	0.9355	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Call	0.11986	91.85180	69.311	22.06	0.0730	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Put	0.11986	3,269.85180	3,288.311	22.06	0.9270	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Call	0.11986	21.23500	15.673	25.77	0.0174	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Put	0.11986	5,499.23500	5,534.673	25.77	0.9826	0.00	0	1,200
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.79	Put	0.11986	4,519.13300	4,549.016	24.28	0.9673	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.79	Call	0.11986	41.13300	30.016	24.28	0.0327	0.00	0	50,000
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Call	0.11986	1,009.99500	1,019.744	15.33	0.2696	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Put	0.11986	5,293.99500	5,334.743	15.33	0.7304	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.11986	1,073.78780	1,081.898	15.41	0.2807	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Put	0.11986	5,157.78780	5,196.898	15.41	0.7193	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 / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.11986	2,975.39660	2,960.059	17.14	0.5278	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.11986	2,759.39660	2,775.059	17.14	0.4722	1,330,518.54	40,000	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11986	1,041.59630	1,050.536	15.37	0.2751	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11986	5,225.59630	5,265.537	15.37	0.7249	0.00	0	0
Total R / ¥EN Option												1,330,518.54	40,000	51,200
Total R / ¥EN												1,330,518.54	40,000	51,483
SGD / R	On	18/06/2018	Foreign Exchange Future			9.91790		9.90150			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			10.05500		10.03850			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.19020		10.17500			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.75570		10.73810			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			27.23400	24.649	18.62	0.2050	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			225.73400	206.749	18.62	0.7950	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			25.70030	23.182	18.77	0.1942	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			234.20030	215.282	18.77	0.8058	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			28.85700	26.210	18.48	0.2163	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			217.35700	198.310	18.48	0.7837	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			319.39860	326.304	14.53	0.5441	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			280.89860	271.304	14.53	0.4559	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			314.70230	321.532	14.55	0.5388	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			286.20230	276.532	14.55	0.4612	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			324.14700	331.131	14.51	0.5495	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			275.64700	266.130	14.51	0.4505	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			909.99500	922.100	13.69	0.8191	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			104.99500	101.900	13.69	0.1809	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			902.19500	914.254	13.69	0.8161	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			107.19500	104.054	13.69	0.1839	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			917.82790	929.981	13.69	0.8220	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			102.82790	99.781	13.69	0.1780	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			288.40740	281.511	13.99	0.2800	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,029.27780	1,040.050	13.97	0.7250	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			281.17780	274.350	13.97	0.2750	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,022.87840	1,033.616	13.98	0.7225	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			284.77840	277.916	13.98	0.2775	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,016.50740	1,027.211	13.99	0.7200	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			2.85280		2.89330			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.78200		2.81900			0.0000	0.00	0	12,775
TRY / R	On	14/12/2018	Foreign Exchange Future			2.71050		2.74870			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.64240		2.68280			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 TRY / R Future												0.00	0	16,715
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.08080	0.250	77.02	0.0033	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			766.78080	807.450	77.02	0.9967	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.08820	0.266	78.27	0.0034	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			776.78820	817.466	78.27	0.9966	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.07380	0.234	75.78	0.0031	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			756.77380	797.434	75.78	0.9969	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			12.85300	10.453	24.13	0.0717	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			553.85300	588.453	24.13	0.9283	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			12.44140	10.216	24.30	0.0699	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			563.44140	598.216	24.30	0.9301	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			13.28200	10.699	23.97	0.0735	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			544.28200	578.699	23.97	0.9265	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			83.82240	72.694	21.44	0.3000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			305.12240	332.194	21.44	0.7000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			81.30270	70.457	21.48	0.2928	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			312.60270	339.957	21.48	0.7072	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			86.41310	74.998	21.41	0.3074	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			297.71310	324.498	21.41	0.6926	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			33.02200	28.060	21.70	0.1105	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			880.22200	915.660	21.70	0.8895	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			32.17770	27.322	21.70	0.1080	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			889.37770	924.922	21.70	0.8920	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			33.88670	28.817	21.70	0.1129	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			871.08670	906.417	21.70	0.8871	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	16,715
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.30880		1.29450			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.26860		1.25510			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.23150		1.21850			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.14780		1.13600			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												18 546 274 798.40	1,185,502	1,912,522
Total Options												44 709 310.81	208,997	4,595,233
Grand Total:												18,590,984,109.21	1,394,499	6,507,755