



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: 14/06/2018

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			13.32740		13.23870			0.0000	0.00	0	20
\$ / R On 18/06/2018 Foreign Exchange Future			13.32740		13.24210			0.0000	3,862,280,520.00	289,800	497,007
\$ / R On 20/06/2018 Foreign Exchange Future			13.32580		13.24560			0.0000	0.00	0	5,947
\$ / R On 29/06/2018 Foreign Exchange Future			13.34090		13.26110			0.0000	31,911,432.80	2,392	4,811
\$ / R On 02/07/2018 Foreign Exchange Future			13.34600		13.26620			0.0000	0.00	0	100
\$ / R On 03/07/2018 Foreign Exchange Future			13.34770		13.26790			0.0000	0.00	0	55
\$ / R On 05/07/2018 Foreign Exchange Future			13.35110		13.27140			0.0000	0.00	0	0
\$ / R On 06/07/2018 Foreign Exchange Future			13.35280		13.27310			0.0000	0.00	0	150
\$ / R On 20/07/2018 Foreign Exchange Future			13.37670		13.29720			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			13.38350		13.30420			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			13.38520		13.30590			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			13.38870		13.30940			0.0000	0.00	0	845
\$ / R On 31/07/2018 Foreign Exchange Future			13.39550		13.31630			0.0000	0.00	0	3,444
\$ / R On 02/08/2018 Foreign Exchange Future			13.39890		13.31980			0.0000	0.00	0	55
\$ / R On 07/08/2018 Foreign Exchange Future			13.40750		13.32840			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.41770		13.33880			0.0000	0.00	0	70
\$ / R On 31/08/2018 Foreign Exchange Future			13.44820		13.36980			0.0000	0.00	0	3,855
\$ / R On 03/09/2018 Foreign Exchange Future			13.45330		13.37500			0.0000	0.00	0	177
\$ / R On 13/09/2018 Foreign Exchange Future			13.47020		13.39220			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.47690		13.39910			0.0000	4,601,997,473.70	341,473	508,364
\$ / R On 28/09/2018 Foreign Exchange Future			13.49580		13.41790			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			13.50270		13.42470			0.0000	0.00	0	55
\$ / R	On	25/10/2018	Foreign Exchange Future			13.54240		13.46410			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.54920		13.47100			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.55270		13.47440			0.0000	0.00	0	3,363
\$ / R	On	01/11/2018	Foreign Exchange Future			13.55440		13.47610			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.56130		13.48300			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.57510		13.49670			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.58030		13.50180			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			13.60440		13.52580			0.0000	0.00	0	3,117
\$ / R	On	11/12/2018	Foreign Exchange Future			13.62330		13.54460			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.62850		13.54980			0.0000	264,147,587.00	19,382	62,687
\$ / R	On	31/12/2018	Foreign Exchange Future			13.65740		13.57880			0.0000	0.00	0	1,830
\$ / R	On	02/01/2019	Foreign Exchange Future			13.66080		13.58220			0.0000	0.00	0	55
\$ / R	On	30/01/2019	Foreign Exchange Future			13.70810		13.62990			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.70980		13.63160			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.73180		13.65380			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.75720		13.67940			0.0000	0.00	0	1,280
\$ / R	On	18/03/2019	Foreign Exchange Future			13.78770		13.71010			0.0000	137,877.00	10	5,660
\$ / R	On	27/03/2019	Foreign Exchange Future			13.80300		13.72570			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.80640		13.72910			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.81330		13.73600			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.86110		13.78440			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.91410		13.83790			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.91920		13.84310			0.0000	0.00	0	54,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.93800		13.86210			0.0000	333,257,580.00	23,910	14,110
\$ / R	On	28/06/2019	Foreign Exchange Future			13.95870		13.88280			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			13.96280		13.88690			0.0000	0.00	0	55
\$ / R	On	31/07/2019	Foreign Exchange Future			14.00440		13.92800			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.00580		13.92940			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.04610		13.96920			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.05020		13.97330			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.06960		13.99250			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.08910		14.01170			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.09180		14.01440			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.13210		14.05420			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.17230		14.09400			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.17650		14.09810			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.19170		14.11320			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.21670		14.13790			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.21950		14.14070			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.25970		14.18040			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.30270		14.22300			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.34570		14.26550			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.38310		14.30250			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.43030		14.34920			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.44420		14.36290			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Future			14.55200		14.47410			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.67130		14.59360			0.0000	0.00	0	0
Total \$ / R Future												9,093,732,470.50	676,967	1,269,941
\$ / R	On	15/06/2018	Foreign Exchange Option	13.00	Call			260.61390	329.430	25.28	0.9704	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	13.00	Put			21.91390	2.030	25.28	0.0296	0.00	0	1
\$ / R	On	15/06/2018	Foreign Exchange Option	13.15	Call			143.62210	188.573	23.34	0.8649	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	13.15	Put			54.92210	11.173	23.34	0.1351	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Put			0.23650	0.013	41.00	0.0002	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Call			888.93650	977.413	41.00	0.9998	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.70	Call			541.36680	627.443	29.16	0.9992	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.70	Put			2.66680	0.043	29.16	0.0008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.19650	0.252	84.72	0.0008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,458.09650	4,372.852	84.72	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.19190	0.247	84.72	0.0008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,468.09190	4,382.847	84.72	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.20120	0.258	84.72	0.0008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,448.10120	4,362.858	84.72	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			22.24570	19.126	20.01	0.1365	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			420.14570	331.726	20.01	0.8635	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			241.13060	298.111	19.36	0.8527	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			49.03060	20.711	19.36	0.1473	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,137.99610	3,052.679	58.02	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.09610	0.079	58.02	0.0004	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,242.11400	2,327.408	47.59	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.01400	0.008	47.59	0.0001	0.00	0	56,673
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			280.17850	342.719	19.80	0.8869	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			38.07850	15.319	19.80	0.1131	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,868.02590	1,782.631	34.33	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.12590	0.031	34.33	0.0003	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			312.96560	379.381	20.16	0.9091	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			30.86560	11.981	20.16	0.0909	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,898.01550	1,812.630	34.77	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.11550	0.030	34.77	0.0002	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			744.03730	828.010	24.26	0.9944	0.00	0	3,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			1.93730	0.610	24.26	0.0056	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,257.94440	2,172.624	40.12	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.04440	0.024	40.12	0.0002	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			17.16680	14.125	20.70	0.1035	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			475.06680	386.725	20.70	0.8965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			1,242.19080	1,327.423	28.74	0.9998	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			0.09080	0.023	28.74	0.0002	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,568.21520	1,482.642	29.87	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.31520	0.042	29.87	0.0004	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,742.12930	1,827.413	38.16	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			0.02930	0.013	38.16	0.0001	0.00	0	40,216

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	12.75	Call			501.31860	580.545	22.02	0.9734	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			9.21860	3.145	22.02	0.0266	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,278.03810	3,192.715	61.87	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.13810	0.115	61.87	0.0005	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,468.33800	1,382.649	28.38	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.43800	0.049	28.38	0.0005	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			92.52970	109.635	17.14	0.5492	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			150.42970	82.235	17.14	0.4508	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,287.94130	2,202.624	40.57	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.04130	0.024	40.57	0.0002	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			158.01150	198.803	18.30	0.7356	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			85.91150	41.403	18.30	0.2644	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			843.15700	927.715	25.15	0.9970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			1.05700	0.315	25.15	0.0030	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			44.16450	43.166	18.18	0.2781	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			282.06450	195.766	18.18	0.7219	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,248.02820	3,162.707	61.04	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.12820	0.107	61.04	0.0005	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			128.51090	161.792	17.85	0.6709	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			106.41090	54.392	17.85	0.3291	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,187.95290	2,102.625	39.08	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.05290	0.025	39.08	0.0002	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			48.05550	47.749	17.95	0.3025	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			265.95550	180.348	17.95	0.6975	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,917.94920	2,832.639	51.96	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.04920	0.039	51.96	0.0002	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			3.37210	1.844	24.71	0.0152	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			861.27210	774.444	24.71	0.9848	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,138.31440	4,053.127	84.72	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.41440	0.527	84.72	0.0016	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			4.92340	3.351	24.13	0.0264	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			762.82340	675.951	24.13	0.9736	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,038.42070	3,953.108	82.80	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.52070	0.508	82.80	0.0016	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			9.81480	7.431	22.18	0.0568	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			597.71480	510.031	22.18	0.9432	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,168.00420	3,082.686	58.84	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.10420	0.086	58.84	0.0004	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			3,968.42400	3,883.056	80.87	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.52400	0.456	80.87	0.0015	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			9.40450	7.080	22.30	0.0542	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			607.30450	519.681	22.30	0.9458	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			3,758.27130	3,672.920	75.09	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.37130	0.320	75.09	0.0011	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			7.28850	5.318	22.98	0.0413	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			665.18850	577.918	22.98	0.9587	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			992.52230	1,077.518	26.50	0.9989	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			0.42230	0.118	26.50	0.0011	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			13.83610	11.003	21.27	0.0821	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			521.73610	433.603	21.27	0.9179	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			3,678.22170	3,592.876	72.89	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.32170	0.276	72.89	0.0010	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1.96490	0.744	25.59	0.0065	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,009.86490	923.344	25.59	0.9935	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			982.54900	1,067.526	26.41	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			0.44900	0.126	26.41	0.0012	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			11.16000	8.600	21.84	0.0652	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			569.06000	481.199	21.84	0.9348	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,408.08680	3,322.758	65.45	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.18680	0.158	65.45	0.0007	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			10.69170	8.190	21.96	0.0622	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			578.59170	490.790	21.96	0.9378	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			2,547.92270	2,462.622	44.43	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.02270	0.022	44.43	0.0001	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,288.68640	1,202.736	27.24	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			0.78640	0.136	27.24	0.0013	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			40.57260	39.008	18.41	0.2553	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			298.47260	211.608	18.41	0.7447	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			942.67390	1,027.563	26.05	0.9984	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			0.57390	0.163	26.05	0.0016	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,057.97430	1,972.627	37.15	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.07430	0.027	37.15	0.0002	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			1,122.28990	1,207.451	27.66	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			0.18990	0.050	27.66	0.0005	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			139.91970	176.228	18.03	0.6979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			97.81970	48.828	18.03	0.3021	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			1,977.99230	1,892.628	35.96	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.09230	0.028	35.96	0.0002	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.08500	0.028	36.41	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,007.98500	1,922.628	36.41	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,307.90010	7,222.600	84.72	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00010	0.000	84.72	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			1,758.07420	1,672.634	32.69	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.17420	0.034	32.69	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			0.21480	0.058	27.48	0.0006	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			1,102.31480	1,187.458	27.48	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			1,092.32840	1,177.461	27.39	0.9994	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			0.22840	0.061	27.39	0.0006	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			2,042.11850	2,127.410	43.82	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			0.01850	0.010	43.82	0.0001	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			0.39720	0.110	26.59	0.0011	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			1,002.49720	1,087.510	26.59	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	11.75	Call			1,492.14510	1,577.417	33.45	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			0.04510	0.017	33.45	0.0002	0.00	0	55,923
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			183.65230	104.751	16.70	0.5351	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			75.75230	82.151	16.70	0.4649	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			1,342.16020	1,427.421	30.62	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			0.06020	0.021	30.62	0.0002	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			0.02320	0.011	40.99	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,892.12320	1,977.411	40.99	0.9999	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			0.02710	0.013	39.11	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,792.12710	1,877.413	39.11	0.9999	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			1,472.14680	1,557.418	33.07	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			0.04680	0.018	33.07	0.0002	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			0.04120	0.016	34.39	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			1,542.14120	1,627.416	34.39	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			0.20190	0.054	27.57	0.0005	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			1,112.30190	1,197.454	27.57	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,642.13460	1,727.415	36.28	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			0.03460	0.015	36.28	0.0001	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			1,442.14950	1,527.418	32.51	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			0.04950	0.018	32.51	0.0002	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			1,182.23130	1,267.434	28.20	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			0.13130	0.034	28.20	0.0003	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			1.43210	0.439	24.71	0.0041	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			793.53210	877.839	24.71	0.9959	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			0.37350	0.103	26.67	0.0010	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			1,012.47350	1,097.503	26.67	0.9990	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			0.31060	0.085	26.94	0.0008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			1,042.41060	1,127.485	26.94	0.9992	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			2.61600	0.848	23.81	0.0077	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			694.71600	778.248	23.81	0.9923	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.89	Call			373.13240	445.131	20.78	0.9388	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.89	Put			21.03240	7.731	20.78	0.0612	0.00	0	100
\$ / R	On	18/06/2018	Foreign Exchange Option	12.70	Call			548.84810	629.669	22.47	0.9804	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.70	Put			6.74810	2.269	22.47	0.0196	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.25	Call			112.40460	141.138	17.59	0.6276	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.25	Put			120.30460	63.738	17.59	0.3724	0.00	0	20,000
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			2.15090	0.825	21.84	0.0067	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			807.75090	886.625	21.84	0.9933	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			10.48760	6.534	15.60	0.0382	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			651.58760	727.434	15.60	0.9618	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call			817.15870	895.035	17.29	0.9767	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put			6.05870	4.135	17.29	0.0233	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put			7.86790	5.378	16.30	0.0310	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call			718.96790	796.278	16.30	0.9690	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put			42.36250	22.594	15.34	0.1111	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call			453.46250	513.494	15.34	0.8889	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		797.47490	875.252	17.09	0.9753	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put		6.37490	4.352	17.09	0.0247	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call		827.00830	904.931	17.39	0.9773	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put		5.90830	4.031	17.39	0.0227	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Put		7.26100	4.961	16.60	0.0284	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Call		748.36100	825.861	16.60	0.9716	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put		8.08430	5.527	16.20	0.0319	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call		709.18430	786.427	16.20	0.9681	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put		2,839.21680	2,759.331	29.84	0.9990	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call		0.31680	0.231	29.84	0.0010	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put		2,359.62920	2,279.610	27.28	0.9976	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call		0.72920	0.510	27.28	0.0024	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call		1,044.63110	1,123.295	19.57	0.9872	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Put		3.53110	2.395	19.57	0.0128	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put		595.40690	515.754	19.28	0.8013	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call		56.50690	56.654	19.28	0.1987	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call		1,467.72110	1,547.094	21.87	0.9948	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put		1.52110	1.094	21.87	0.0052	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call		776.40500	851.604	15.87	0.9697	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put		10.20500	5.604	15.87	0.0303	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put		757.21620	677.580	19.60	0.8519	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		43.41620	43.580	19.60	0.1481	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put		140.69670	92.395	15.67	0.3057	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call		286.89670	318.395	15.67	0.6943	0.00	0	2,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Put		15.91070	8.236	14.93	0.0437	0.00	0	100,000
\$ / R	On	03/07/2018	Foreign Exchange Option	12.60	Call		683.81070	755.936	14.93	0.9563	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Put		20.95490	11.415	15.07	0.0550	0.00	0	0
\$ / R	On	05/07/2018	Foreign Exchange Option	12.61	Call		682.35490	752.515	15.07	0.9450	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put		453.66160	379.730	17.87	0.6540	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call		126.76160	132.530	17.87	0.3460	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call		1,208.13040	1,285.946	18.96	0.9858	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put		5.03040	3.146	18.96	0.0142	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put		555.20680	478.120	18.45	0.7232	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call		98.30680	100.920	18.45	0.2768	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put		641.72760	566.890	18.24	0.6968	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		138.92760	143.590	18.24	0.3032	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		2,420.99630	2,341.724	22.12	0.9847	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		5.19630	5.224	22.12	0.0153	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		58.28580	58.108	20.20	0.1328	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		1,204.08580	1,124.608	20.20	0.8672	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put		2,639.05360	2,559.779	22.34	0.9900	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call		3.25360	3.279	22.34	0.0100	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put		971.37140	893.470	19.39	0.8104	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call		85.57140	86.970	19.39	0.1896	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		1,060.66210	982.186	19.70	0.8309	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		76.56210	77.386	19.70	0.1691	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			10.45990	6.945	15.75	0.0249	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,259.85990	1,335.645	15.75	0.9751	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			443.68750	379.157	16.84	0.5392	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			259.98750	274.657	16.84	0.4608	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,008.44580	2,927.848	22.96	0.9907	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			4.74580	3.348	22.96	0.0093	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,512.34290	2,431.008	21.65	0.9823	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			8.64290	6.508	21.65	0.0177	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			494.90690	532.851	15.55	0.7140	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			178.60690	137.351	15.55	0.2860	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			659.05410	587.062	17.88	0.6669	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			175.35410	182.562	17.88	0.3331	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			78.24480	56.421	15.03	0.1451	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			738.04480	795.321	15.03	0.8549	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			184.04530	191.747	17.95	0.3277	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			715.64530	644.247	17.95	0.6723	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,860.25310	2,779.739	22.73	0.9824	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			8.65310	7.239	22.73	0.0176	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			30.34680	22.233	14.82	0.0652	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,038.74680	1,109.733	14.82	0.9348	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,363.81200	1,286.124	19.95	0.8463	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			82.61200	83.824	19.95	0.1537	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,707.97800	2,629.290	22.44	0.9509	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			27.77800	27.490	22.44	0.0491	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			605.77540	643.117	15.48	0.6948	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			235.97540	194.917	15.48	0.3052	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			595.63910	532.666	16.98	0.5598	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			315.43910	330.866	16.98	0.4402	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			701.20170	635.120	17.39	0.6106	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			271.00170	283.320	17.39	0.3894	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,212.88960	3,135.511	22.71	0.9736	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			12.68960	13.711	22.71	0.0264	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			80.14230	59.748	14.53	0.1265	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			985.14230	1,043.048	14.53	0.8735	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			398.34620	347.313	16.02	0.4211	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			490.54620	517.513	16.02	0.5789	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,780.13820	2,702.210	22.15	0.9381	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			39.23820	39.110	22.15	0.0619	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			749.75660	791.484	15.04	0.7451	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			200.65660	164.584	15.04	0.2549	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,405.67660	2,482.346	18.07	0.9877	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			6.57660	5.446	18.07	0.0123	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			681.94830	719.754	15.27	0.7058	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			242.84830	202.854	15.27	0.2942	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,835.22100	1,759.047	20.25	0.8588	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			94.32100	95.947	20.25	0.1412	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			1,000.92280	1,056.298	14.63	0.8521	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			101.82280	79.398	14.63	0.1479	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			916.69800	968.525	14.76	0.8214	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			127.59800	101.625	14.76	0.1786	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,616.47860	2,538.360	21.83	0.9290	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			45.57860	45.260	21.83	0.0710	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,683.89160	2,605.703	21.96	0.9329	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			42.99160	42.603	21.96	0.0671	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			887.09560	937.601	14.81	0.8095	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			137.99560	110.701	14.81	0.1905	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			615.48240	554.227	16.76	0.5424	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			364.58240	381.127	16.76	0.4576	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			338.87670	353.767	16.96	0.4318	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			669.77670	606.867	16.96	0.5682	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,636.55800	3,554.072	21.81	0.9794	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			15.65800	10.972	21.81	0.0206	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			475.19670	500.261	16.09	0.5585	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			436.09670	383.361	16.09	0.4415	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,722.48930	2,644.265	22.04	0.9350	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			41.58930	41.165	22.04	0.0650	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,670.21570	1,743.962	15.56	0.9614	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			21.11570	17.062	15.56	0.0386	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			526.00100	554.282	15.86	0.5988	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			376.90100	327.382	15.86	0.4012	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,924.45200	2,845.898	22.22	0.9469	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			33.55200	32.798	22.22	0.0531	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,573.80430	1,646.825	15.22	0.9550	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			24.70430	19.925	15.22	0.0450	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,430.38600	1,502.083	14.72	0.9433	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			31.28600	25.183	14.72	0.0567	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			403.25940	352.247	15.97	0.4196	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			502.35940	529.147	15.97	0.5804	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,815.79740	1,890.439	16.06	0.9693	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			16.69740	13.539	16.06	0.0307	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,163.90630	1,225.253	14.39	0.8999	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			64.80630	48.353	14.39	0.1001	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,913.38530	1,988.515	16.40	0.9737	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			14.28530	11.615	16.40	0.0263	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			172.99440	141.286	14.95	0.2282	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			802.09440	848.186	14.95	0.7718	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			518.95230	461.193	16.38	0.4915	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			418.05230	438.093	16.38	0.5085	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,718.62470	1,792.693	15.73	0.9643	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			19.52470	15.793	15.73	0.0357	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			57.36220	42.276	14.33	0.0898	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,206.46220	1,269.176	14.33	0.9102	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	17/09/2018	Foreign Exchange Option	11.90	Call			1,525.82510	1,598.439	15.05	0.9514	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			26.72510	21.539	15.05	0.0486	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,932.94690	2,008.165	16.46	0.9745	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			13.84690	11.265	16.46	0.0255	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			865.26340	914.770	14.84	0.8004	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			146.16340	117.870	14.84	0.1996	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			351.47580	303.496	15.76	0.3827	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			550.57580	580.396	15.76	0.6173	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			183.07100	149.745	14.98	0.2381	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			782.17100	826.645	14.98	0.7619	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			259.38110	217.998	15.35	0.3088	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			658.48110	694.898	15.35	0.6912	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			730.78600	771.424	15.10	0.7345	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			211.68600	174.524	15.10	0.2655	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,016.66640	1,072.669	14.60	0.8574	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			97.56640	75.769	14.60	0.1426	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,229.10080	5,306.900	21.06	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00080	0.000	21.06	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			939.26350	992.074	14.72	0.8301	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			120.16350	95.174	14.72	0.1699	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,097.27040	1,156.318	14.49	0.8821	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			78.17040	59.418	14.49	0.1179	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,080.90370	1,139.357	14.51	0.8774	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			81.80370	62.457	14.51	0.1226	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			540.63180	569.830	15.80	0.6099	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			361.53180	312.930	15.80	0.3901	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			582.51890	522.371	16.63	0.5258	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			381.61890	399.271	16.63	0.4742	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			121.98670	125.046	19.71	0.1785	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,582.88670	1,508.146	19.71	0.8215	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			120.86110	123.860	19.73	0.1770	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,591.76110	1,516.960	19.73	0.8230	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			123.12150	126.244	19.69	0.1800	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,574.02150	1,499.344	19.69	0.8200	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,412.33270	3,330.618	22.62	0.9587	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			30.23270	26.418	22.62	0.0413	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,877.70840	2,798.974	22.07	0.9334	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			45.60840	44.774	22.07	0.0666	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			693.50390	729.371	15.37	0.6891	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			275.60390	233.571	15.37	0.3109	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			717.75980	654.082	17.03	0.5719	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			355.65980	369.882	17.03	0.4281	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			731.70030	667.657	17.08	0.5778	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			349.60030	363.457	17.08	0.4222	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			188.72120	156.295	14.93	0.2324	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			853.42120	898.995	14.93	0.7676	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			1,277.19090	1,204.462	18.34	0.7107	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			251.29090	256.862	18.34	0.2893	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,760.06760	1,684.515	19.40	0.7967	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			171.06760	173.715	19.40	0.2033	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			852.45900	786.570	17.11	0.5821	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			396.85900	409.270	17.11	0.4179	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,597.22110	3,516.141	22.94	0.9380	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			51.62110	48.841	22.94	0.0620	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,063.64720	2,983.409	21.81	0.9164	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			68.04720	66.109	21.81	0.0836	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			788.99280	824.575	15.32	0.6871	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			314.59280	271.875	15.32	0.3129	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			762.53790	698.762	16.83	0.5486	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			436.93790	451.462	16.83	0.4514	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			239.82390	203.947	15.01	0.2565	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			905.92390	948.347	15.01	0.7435	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,387.39690	3,307.472	22.42	0.9271	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			60.39690	58.772	22.42	0.0729	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			53.86590	43.709	14.88	0.0743	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,636.86590	1,705.009	14.88	0.9257	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			429.97850	443.596	16.91	0.4396	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			806.97850	742.296	16.91	0.5604	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,590.04120	1,514.528	18.87	0.7522	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			226.74120	229.628	18.87	0.2478	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			41.44010	34.278	15.22	0.0573	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,873.24010	1,944.578	15.22	0.9427	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,681.40050	2,758.556	16.48	0.9846	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			9.60050	8.256	16.48	0.0154	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			434.42220	384.533	15.68	0.3767	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			716.22220	744.833	15.68	0.6233	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,260.57350	3,180.175	21.77	0.9049	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			86.37350	84.575	21.77	0.0951	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			870.58790	905.273	15.27	0.6877	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			344.78790	300.873	15.27	0.3123	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			979.73420	911.732	17.21	0.5928	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			425.53420	436.132	17.21	0.4072	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			786.35700	722.705	16.68	0.5275	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			512.15700	527.105	16.68	0.4725	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,851.33290	3,770.413	23.05	0.9275	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			67.13290	64.813	23.05	0.0725	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			698.31470	637.428	16.34	0.4839	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			592.91470	610.728	16.34	0.5161	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,310.60860	2,232.299	19.86	0.8271	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			165.20860	165.599	19.86	0.1729	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,545.43140	2,466.320	20.21	0.8479	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			145.23140	144.820	20.21	0.1521	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			1,957.58880	2,028.773	14.98	0.9382	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			47.78880	40.273	14.98	0.0618	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,771.05470	3,688.074	22.57	0.9178	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,786.38480	1,710.576	18.98	0.7551	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			249.31420	252.325	18.95	0.2476	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,769.51420	1,693.825	18.95	0.7524	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			87.60020	73.867	14.71	0.1042	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			790.54760	818.256	15.61	0.6295	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			460.74760	409.756	15.61	0.3705	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			247.74270	250.695	18.97	0.2462	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,777.94270	1,702.195	18.97	0.7538	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			246.18480	249.077	18.98	0.2449	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			303.40020	307.110	18.38	0.2937	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,382.09580	1,308.336	18.10	0.6820	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			331.89580	336.836	18.10	0.3180	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,548.47590	1,611.792	14.66	0.8846	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			98.67590	83.292	14.66	0.1154	0.00	0	4,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,617.40020	1,682.367	14.71	0.8958	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			365.73510	372.195	17.80	0.3461	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			1,023.45050	954.941	17.22	0.5930	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			443.25050	453.441	17.22	0.4070	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,398.12490	1,324.187	18.14	0.6853	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			327.92490	332.687	18.14	0.3147	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,503.60020	1,428.610	18.38	0.7063	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			260.25160	224.384	14.96	0.2476	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,722.67540	1,789.889	14.80	0.9110	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			72.87540	61.389	14.80	0.0890	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,390.10520	1,316.252	18.12	0.6837	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			329.90520	334.752	18.12	0.3163	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,255.93510	1,183.695	17.80	0.6539	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			57.35630	48.304	14.90	0.0724	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			611.49740	553.925	16.09	0.4443	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			661.29740	682.425	16.09	0.5557	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,634.79240	1,700.153	14.73	0.8984	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			84.99240	71.653	14.73	0.1016	0.00	0	147,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,060.05160	1,102.884	14.96	0.7524	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			221.43110	188.912	14.84	0.2187	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			931.37020	864.576	16.98	0.5649	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			481.17020	493.076	16.98	0.4351	4,930,759.00	10,000	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			852.62170	883.443	15.41	0.6617	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			402.82170	354.943	15.41	0.3383	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,857.15630	1,926.804	14.90	0.9276	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			260.60850	264.057	18.85	0.2574	0.00	0	1,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,322.97610	1,375.992	14.59	0.8368	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			153.17610	127.492	14.59	0.1632	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,577.86940	1,502.229	18.55	0.7199	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			287.66940	290.729	18.55	0.2801	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,141.23110	1,187.412	14.84	0.7813	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			546.26600	561.218	16.62	0.4811	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			357.74570	312.578	15.24	0.3115	0.00	0	152,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			907.54570	941.078	15.24	0.6885	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			475.86950	424.125	15.66	0.3785	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			775.66950	802.625	15.66	0.6215	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,710.80850	1,635.557	18.85	0.7426	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			279.34430	282.068	18.65	0.2728	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			183.85410	154.927	14.71	0.1889	0.00	0	10,200
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,233.65410	1,283.427	14.71	0.8111	0.00	0	231,517
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			896.84950	830.770	16.89	0.5537	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			496.64950	509.270	16.89	0.4463	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			796.46600	732.718	16.62	0.5189	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			80.85470	76.574	22.57	0.0822	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			930.34050	964.988	15.17	0.6991	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			340.54050	296.488	15.17	0.3009	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			450.80770	400.321	15.58	0.3651	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			800.60770	828.821	15.58	0.6349	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,619.54430	1,543.568	18.65	0.7272	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			805.06540	742.220	16.50	0.5096	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			583.86540	599.620	16.50	0.4904	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,084.71180	4,003.120	23.02	0.9187	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			83.51180	80.520	23.02	0.0813	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,456.39100	3,375.019	21.70	0.8956	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			105.19100	102.419	21.70	0.1044	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			947.41800	981.812	15.16	0.6899	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			368.61800	324.412	15.16	0.3101	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			1,094.51550	1,025.588	17.24	0.5997	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			453.31550	462.988	17.24	0.4003	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			327.87790	287.653	15.03	0.2849	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,010.07790	1,048.453	15.03	0.7151	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			368.13870	326.735	15.06	0.2961	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,048.03870	1,084.834	15.06	0.7039	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			308.31480	270.962	14.91	0.2595	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,149.91480	1,190.762	14.91	0.7405	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,022.09700	1,056.343	15.11	0.6923	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			390.49700	346.543	15.11	0.3077	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			1,223.50710	1,154.113	17.36	0.6089	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			475.10710	483.913	17.36	0.3911	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,792.75760	1,719.788	18.53	0.7092	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			346.55760	351.588	18.53	0.2908	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,334.41610	1,265.550	17.47	0.6153	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			493.81610	502.750	17.47	0.3847	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			340.75190	303.145	14.94	0.2685	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,190.15190	1,230.345	14.94	0.7315	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		1,086.63630	1,122.795	15.09	0.6946	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		407.23630	365.595	15.09	0.3054	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		1,995.41160	2,058.335	13.81	0.9122	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		85.31160	70.635	13.81	0.0878	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		1,781.58330	1,839.013	14.12	0.8749	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		131.48330	111.313	14.12	0.1251	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,258.06760	2,326.257	13.44	0.9460	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		47.96760	38.557	13.44	0.0540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		3,388.31190	3,465.109	15.00	0.9885	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		8.21190	7.409	15.00	0.0115	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		665.67860	680.580	16.66	0.4771	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		1,005.57860	942.880	16.66	0.5229	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		1,307.93970	1,240.174	17.31	0.5985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		538.03970	547.873	17.31	0.4015	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,276.01750	1,317.955	14.87	0.7463	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		325.91750	290.255	14.87	0.2537	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		640.17180	586.906	15.72	0.4015	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		900.27180	924.606	15.72	0.5985	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		361.89750	367.500	18.60	0.2860	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,961.79750	1,889.800	18.60	0.7140	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,871.74610	1,800.546	18.47	0.7005	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		381.84610	388.246	18.47	0.2995	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,046.66500	2,110.743	13.74	0.9198	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		76.56500	63.043	13.74	0.0802	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		360.14540	365.676	18.62	0.2848	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,970.04540	1,897.976	18.62	0.7152	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		358.39880	363.862	18.63	0.2836	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,978.29880	1,906.162	18.63	0.7164	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		167.41050	144.964	14.30	0.1510	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		1,683.11050	1,737.964	14.30	0.8490	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		1,453.00780	1,383.950	17.58	0.6219	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		512.10780	520.350	17.58	0.3781	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		425.44100	384.015	15.09	0.3030	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,154.54100	1,190.415	15.09	0.6970	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		448.07820	405.565	15.12	0.3128	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,134.07820	1,168.865	15.12	0.6872	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		1,585.12660	1,515.731	17.69	0.6290	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		529.52660	536.831	17.69	0.3710	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		410.70350	371.348	15.01	0.2841	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,275.10350	1,312.448	15.01	0.7159	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,227.25960	1,262.867	15.08	0.7002	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		442.85960	401.767	15.08	0.2998	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		682.70770	630.224	15.72	0.3982	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		977.10770	1,001.324	15.72	0.6018	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,297.19750	1,332.731	15.09	0.7031	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		459.29750	418.631	15.09	0.2969	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			1,717.32170	1,647.629	17.81	0.6356	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			545.22170	551.729	17.81	0.3644	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			518.72600	475.220	15.20	0.3233	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,216.62600	1,249.320	15.20	0.6767	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			168.18720	147.847	13.89	0.1426	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,871.28720	1,927.047	13.89	0.8574	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,394.99360	1,329.226	17.16	0.5701	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			677.09360	687.226	17.16	0.4299	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,353.02250	2,280.074	18.75	0.7173	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			415.12250	418.074	18.75	0.2827	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,183.86690	3,259.147	12.85	0.9834	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,240.18020	1,176.679	16.87	0.5369	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,194.82400	1,223.585	15.30	0.6600	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			572.72400	525.585	15.30	0.3400	7,883,776.50	15,000	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			739.16250	751.454	16.88	0.4616	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,247.06250	1,183.454	16.88	0.5384	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,252.79000	1,286.458	15.20	0.6804	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,482.29400	1,523.245	14.89	0.7494	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			370.19400	335.245	14.89	0.2506	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			736.05950	748.249	16.89	0.4600	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,253.95950	1,190.249	16.89	0.5400	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			742.28020	754.679	16.87	0.4631	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			11.76690	11.147	12.85	0.0166	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,796.14860	1,842.883	14.08	0.8340	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			214.04860	184.883	14.08	0.1660	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,571.93490	1,503.946	17.49	0.6039	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			614.03490	621.946	17.49	0.3961	18,658,371.00	30,000	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			520.69000	478.458	15.20	0.3196	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			476.06120	435.794	15.14	0.2952	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,358.86120	1,394.494	15.14	0.7048	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,846.58830	1,776.834	17.99	0.6414	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			559.38830	565.534	17.99	0.3586	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			559.42980	515.381	15.29	0.3292	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,256.32980	1,288.181	15.29	0.6708	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			579.42470	586.083	18.22	0.3543	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			498.02740	458.424	15.22	0.2943	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,426.02740	1,462.825	15.22	0.7057	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,991.42470	1,921.683	18.22	0.6457	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			604.36800	559.973	15.43	0.3356	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,293.76800	1,325.773	15.43	0.6644	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			2,141.43710	2,072.202	18.43	0.6519	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			590.63710	598.302	18.43	0.3481	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			516.42340	477.450	15.29	0.2932	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,485.62340	1,523.550	15.29	0.7068	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			648.37510	603.414	15.55	0.3409	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,331.67510	1,363.614	15.55	0.6591	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			1,281.66580	1,310.145	15.76	0.6343	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			739.16580	690.545	15.76	0.3657	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,277.02300	1,305.342	15.78	0.6326	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			744.52300	695.742	15.78	0.3674	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,286.33310	1,314.972	15.75	0.6359	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			733.83310	685.372	15.75	0.3641	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,270.17120	3,343.570	13.12	0.9714	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			27.67120	23.971	13.12	0.0286	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,825.59580	1,869.698	14.65	0.7888	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			333.09580	300.098	14.65	0.2112	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,426.96910	2,355.843	18.81	0.6792	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			549.46910	555.443	18.81	0.3208	0.00	0	1,000
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			533.83860	495.051	15.33	0.2917	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,545.53860	1,584.151	15.33	0.7083	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,275.44260	2,205.515	18.58	0.6554	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			607.14260	614.616	18.58	0.3446	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			686.07400	641.064	15.65	0.3444	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,370.47400	1,402.864	15.65	0.6556	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			732.45640	686.892	15.76	0.3505	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,396.65640	1,428.992	15.76	0.6495	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,605.17840	1,644.531	15.37	0.7097	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			550.97840	512.431	15.37	0.2903	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,434.18980	2,363.569	18.77	0.6611	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			618.38980	625.669	18.77	0.3389	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			631.94450	639.275	18.92	0.3357	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			565.96220	527.774	15.41	0.2888	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,659.96220	1,700.074	15.41	0.7112	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,567.94450	2,496.975	18.92	0.6643	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			774.57850	728.621	15.85	0.3543	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,432.67850	1,465.121	15.85	0.6457	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			697.05040	706.151	18.65	0.3610	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,383.85040	2,314.451	18.65	0.6390	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,109.79640	6,031.580	22.17	0.8704	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			222.99640	223.280	22.17	0.1296	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			695.02920	704.062	18.66	0.3600	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,391.82920	2,322.362	18.66	0.6400	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			693.00930	701.982	18.68	0.3591	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,399.80930	2,330.282	18.68	0.6409	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,717.05570	2,645.812	19.06	0.6681	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			644.95570	652.512	19.06	0.3319	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			580.57000	542.793	15.43	0.2870	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,718.47000	1,759.493	15.43	0.7130	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			816.04170	768.786	15.93	0.3577	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,466.74170	1,498.286	15.93	0.6423	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			855.56650	807.907	16.00	0.3611	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,495.96650	1,527.607	16.00	0.6389	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			894.96140	847.193	16.07	0.3639	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,527.96140	1,559.893	16.07	0.6361	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			934.27210	886.204	16.13	0.3665	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,559.77210	1,591.905	16.13	0.6335	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			971.42370	922.856	16.18	0.3693	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,583.92370	1,615.956	16.18	0.6307	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			1,010.89200	962.133	16.24	0.3711	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,620.09200	1,652.433	16.24	0.6289	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,124.24550	1,143.237	17.80	0.4714	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,941.34550	1,879.037	17.80	0.5286	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,130.02720	1,149.186	17.78	0.4733	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,927.12720	1,864.986	17.78	0.5267	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,127.12760	1,146.211	17.79	0.4724	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,934.22760	1,872.011	17.79	0.5276	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,066.68410	2,005.254	18.02	0.5307	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,170.78410	1,187.254	18.02	0.4693	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,285.28390	1,303.515	18.03	0.4884	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,031.68390	1,972.215	18.03	0.5116	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,282.28260	1,300.436	18.04	0.4875	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,038.68260	1,979.136	18.04	0.5125	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,279.31630	1,297.367	18.05	0.4866	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,045.71630	1,986.067	18.05	0.5134	0.00	0	0
Total \$ / R Option												31,472,906.50	55,000	3,969,803
Total \$ / R												9,125,205,377.00	731,967	5,239,744
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.32740		13.24210			0.0000	0.00	0	211
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.47690		13.39910			0.0000	0.00	0	346
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.62850		13.54980			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.93800		13.86210			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			646.98080	462.000	23.33	0.0360	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			69,436.98080	60,722.000	23.33	0.9640	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			621.97560	441.017	23.44	0.0344	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			70,411.97560	61,701.017	23.44	0.9656	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			673.07690	484.077	23.21	0.0377	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			68,463.07690	59,744.077	23.21	0.9623	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			26,250.86270	27,265.640	17.67	0.3501	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			87,340.86270	80,575.640	17.67	0.6499	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			26,013.69480	27,014.023	17.70	0.3474	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			88,103.69480	81,324.023	17.70	0.6526	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			26,490.29770	27,519.445	17.65	0.3527	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			86,580.29770	79,829.445	17.65	0.6473	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			23,117.60700	23,349.641	19.13	0.2317	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			187,137.60700	179,499.641	19.13	0.7683	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			22,973.12470	23,199.733	19.14	0.2304	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Put			187,993.12470	180,349.733	19.14	0.7696	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Call			22,829.34160	23,050.868	19.15	0.2291	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Put			188,849.34160	181,200.868	19.15	0.7709	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			73,914.60440	75,149.774	16.88	0.4616	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			124,704.60440	118,349.774	16.88	0.5384	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			73,604.30350	74,829.287	16.89	0.4600	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			125,394.30350	119,029.287	16.89	0.5400	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			74,226.37390	75,472.345	16.87	0.4631	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			124,016.37390	117,672.345	16.87	0.5369	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				17.76180		17.70360			0.0000	113,426,854.80	6,386	122,019
£ / R	On 17/09/2018	Foreign Exchange Future				18.03320		17.98930			0.0000	45,966,626.80	2,549	220,657
£ / R	On 14/12/2018	Foreign Exchange Future				18.31330		18.26890			0.0000	6,592,788.00	360	7,687
£ / R	On 18/03/2019	Foreign Exchange Future				18.62200		18.57890			0.0000	0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future				18.91210		18.86970			0.0000	0.00	0	5,465
Total £ / R Future												165,986,269.60	9,295	360,760
£ / R	On 18/06/2018	Foreign Exchange Option		0.20	Call			17,503.60000	17,561.800	19.88	1.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		0.20	Put			0.00000	0.000	19.88	0.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Call			84.19230	74.360	17.25	0.3485	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Put			270.59230	202.560	17.25	0.6515	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.50	Call			279.60880	301.551	17.81	0.7898	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.50	Put			76.00880	39.751	17.81	0.2102	0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option		20.40	Put			2,696.57040	2,638.275	39.22	0.9996	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		20.40	Call			0.17040	0.075	39.22	0.0004	0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Call			81.67840	71.720	17.35	0.3381	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Put			278.07840	209.920	17.35	0.6619	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Call			79.23740	69.174	17.46	0.3280	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Put			285.63740	217.374	17.46	0.6720	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.25	Call			496.67860	500.756	16.34	0.4595	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.25	Put			757.37860	717.556	16.34	0.5405	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.26	Call			493.05550	497.051	16.35	0.4569	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.26	Put			763.75550	723.851	16.35	0.5431	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.24	Call			500.32220	504.487	16.32	0.4620	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.24	Put			751.02220	711.287	16.32	0.5380	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Call			910.79900	917.119	15.88	0.5598	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Put			761.89900	723.819	15.88	0.4402	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Call			906.16510	912.381	15.89	0.5579	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Put			767.26510	729.081	15.89	0.4421	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Call			915.44740	921.877	15.87	0.5618	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Put			756.54740	718.577	15.87	0.4382	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option			Call			1,200.68710	1,206.024	16.10	0.5786	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			911.78710	874.024	16.10	0.4214	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,196.00710	1,201.244	16.10	0.5771	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			917.10710	879.244	16.10	0.4229	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,191.33670	1,196.487	16.11	0.5756	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			922.43670	884.487	16.11	0.4244	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,367.75080	1,369.271	16.35	0.5689	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,128.05080	1,087.171	16.35	0.4311	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,363.27480	1,364.728	16.36	0.5676	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,133.57480	1,092.628	16.36	0.4324	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,372.23270	1,373.835	16.34	0.5702	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,122.53270	1,081.735	16.34	0.4298	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												165,986,269.60	9,295	361,760
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12085		0.11993			0.0000	0.00	0	8,296
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12296		0.12212			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12517		0.12432			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13006		0.12923			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			2.28500	2.669	32.92	0.0179	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,009.08500	917.269	32.92	0.9821	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			4.61040	3.179	61.42	0.0121	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,011.41040	1,917.780	61.42	0.9879	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			90.64280	128.862	15.69	0.6700	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			97.44280	43.462	15.69	0.3300	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			199.83610	216.300	19.05	0.3000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			987.53610	920.400	19.05	0.7000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			94.62000	97.936	22.56	0.1423	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,882.32000	1,802.036	22.56	0.8577	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			525.60590	571.203	16.44	0.6302	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			313.30590	275.303	16.44	0.3698	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			817.11190	868.058	16.55	0.6623	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			384.81190	350.858	16.55	0.3377	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			432.50530	459.971	18.72	0.4132	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,000.20530	942.771	18.72	0.5868	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,482.14650	1,558.794	13.19	0.9237	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			49.84650	41.594	13.19	0.0763	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			903.26060	944.578	18.17	0.5372	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			980.56060	938.378	18.17	0.4628	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			591.09860	618.007	19.35	0.3883	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,668.39860	1,611.807	19.35	0.6117	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,352.64110	1,410.246	16.26	0.7179	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			429.94110	404.046	16.26	0.2821	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			15.52930		15.59160			0.0000	305,694,270.50	19,685	52,612
€ / R	On	16/07/2018	Foreign Exchange Future			15.60840		15.68290			0.0000	0.00	0	34
€ / R	On	31/07/2018	Foreign Exchange Future			15.65570		15.73090			0.0000	0.00	0	33
€ / R	On	17/09/2018	Foreign Exchange Future			15.80720		15.88530			0.0000	487,762,770.40	30,857	134,694
€ / R	On	14/12/2018	Foreign Exchange Future			16.09840		16.17910			0.0000	127,933,984.80	7,947	19,006
€ / R	On	18/03/2019	Foreign Exchange Future			16.42610		16.51150			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.73860		16.82690			0.0000	0.00	0	5,256
Total € / R Future												921,391,025.70	58,489	216,443
€ / R	On	18/06/2018	Foreign Exchange Option	15.80	Put			280.66440	308.024	19.92	0.7934	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.80	Call			72.26440	37.324	19.92	0.2066	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			12.91200	9.622	21.73	0.0623	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			604.51200	538.922	21.73	0.9377	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			163.56970	174.988	18.11	0.6298	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			125.16970	74.288	18.11	0.3702	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			0.37330	0.207	26.91	0.0016	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			1,291.97330	1,229.507	26.91	0.9984	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			0.63340	0.367	26.21	0.0028	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			1,192.23340	1,129.667	26.21	0.9972	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,581.66400	1,519.339	28.94	0.9997	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			0.06400	0.039	28.94	0.0003	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,591.60000	2,529.300	22.09	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.00000	0.000	22.09	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			2,091.60000	2,029.300	25.55	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			0.00000	0.000	25.55	0.0000	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,341.88600	1,279.455	27.26	0.9988	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			0.28600	0.155	27.26	0.0012	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			37.03480	16.788	22.05	0.0999	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			445.43480	487.488	22.05	0.9001	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,038.45420	6,100.746	85.96	0.9999	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.05420	0.046	85.96	0.0001	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,621.64110	1,559.325	28.80	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			0.04110	0.025	28.80	0.0002	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			8.76380	2.913	26.07	0.0190	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			857.16380	913.613	26.07	0.9810	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,018.43330	3,080.732	47.86	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.03330	0.032	47.86	0.0002	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,841.60250	1,779.301	27.28	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			0.00250	0.001	27.28	0.0000	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			201.72190	135.690	17.75	0.5579	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			100.12190	96.390	17.75	0.4421	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			380.95420	312.355	19.70	0.8134	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			39.35420	33.054	19.70	0.1866	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			4,958.87430	5,021.109	85.96	0.9989	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.47430	0.409	85.96	0.0011	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			195.35160	129.730	17.67	0.5443	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			103.75160	100.430	17.67	0.4557	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			189.08290	123.904	17.59	0.5306	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			107.48290	104.604	17.59	0.4694	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			27.52790	22.885	14.33	0.0757	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			1,010.42790	931.285	14.33	0.9243	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			143.82790	151.378	14.81	0.2843	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			664.72790	597.078	14.81	0.7157	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,398.84590	2,318.858	15.91	0.9764	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,129.62690	1,176.571	17.51	0.7293	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.92850	2.337	22.83	0.0042	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			535.12530	482.530	15.64	0.5024	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			499.82530	525.330	15.64	0.4976	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,698.79090	3,772.447	21.60	0.9698	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			24.09090	19.647	21.60	0.0302	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,415.91500	1,469.020	18.17	0.7905	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			13.54590	11.658	15.91	0.0236	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			189.66310	164.829	18.19	0.2080	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,424.36310	1,477.629	18.19	0.7920	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			192.78290	167.627	18.15	0.2111	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,407.48290	1,460.427	18.15	0.7889	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			32.25350	29.265	13.44	0.0609	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			473.52040	425.475	15.95	0.4569	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			588.22040	618.275	15.95	0.5431	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,747.62850	5,825.137	22.83	0.9958	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			254.92690	223.771	17.51	0.2707	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			191.21500	166.220	18.17	0.2095	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,667.55350	1,586.465	13.44	0.9391	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,982.11180	2,035.363	18.14	0.7743	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			279.62190	252.295	18.15	0.2246	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,990.52190	2,043.895	18.15	0.7754	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			278.03800	250.833	18.16	0.2235	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,998.93800	2,052.433	18.16	0.7765	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			281.21180	253.763	18.14	0.2257	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,057.64500	993.093	14.90	0.5794	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			686.14500	706.993	14.90	0.4206	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,052.95240	988.555	14.91	0.5775	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			691.45240	712.455	14.91	0.4225	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,062.36350	997.651	14.88	0.5813	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			680.86350	701.551	14.88	0.4187	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,024.34460	962.085	15.39	0.5089	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,077.44460	1,103.485	15.39	0.4911	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,032.14240	969.587	15.37	0.5119	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			1,065.24240	1,090.987	15.37	0.4881	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,028.23580	965.828	15.38	0.5104	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,071.33580	1,097.228	15.38	0.4896	0.00	0	0
Total € / R Option												0.00	0	613,230
Total € / R												921,391,025.70	58,489	829,673
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.04380		10.05730			0.0000	12,112,822.80	1,206	15,720
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.16210		10.18180			0.0000	6,158,232.60	606	1,189
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.28590		10.30580			0.0000	0.00	0	11,412
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.41990		10.44190			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.55020		10.57250			0.0000	0.00	0	0
Total AU\$ / R Future												18,271,055.40	1,812	28,321
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			4.39440	2.693	22.39	0.0298	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			447.09440	458.893	22.39	0.9702	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			4.15110	2.555	22.58	0.0282	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			456.85110	468.755	22.58	0.9718	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			4.65370	2.840	22.19	0.0315	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			437.35370	449.040	22.19	0.9685	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,011.45890	1,026.686	16.08	0.8572	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			65.26290	60.664	16.03	0.1469	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			993.46290	1,008.564	16.03	0.8531	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			64.25260	59.717	16.05	0.1448	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,002.45260	1,017.617	16.05	0.8552	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			63.25890	58.786	16.08	0.1428	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			108.24160	102.043	15.73	0.1741	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,292.44160	1,306.143	15.73	0.8259	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			110.62500	104.325	15.70	0.1776	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,274.82500	1,288.425	15.70	0.8224	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			109.42540	103.177	15.72	0.1758	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,283.62540	1,297.277	15.72	0.8242	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			447.39180	450.237	13.43	0.4538	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			534.70600	515.600	13.44	0.5429	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			452.80600	455.700	13.44	0.4571	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			530.15350	511.101	13.45	0.5397	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			458.25350	461.201	13.45	0.4603	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			539.29180	520.137	13.43	0.5462	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			437.32930	420.453	14.43	0.4140	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			864.82930	870.253	14.43	0.5860	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			434.27550	417.476	14.44	0.4117	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			871.77550	877.276	14.44	0.5883	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			431.23940	414.520	14.46	0.4094	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			878.73940	884.320	14.46	0.5906	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												18,271,055.40	1,812	28,321
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.22140		10.20760			0.0000	0.00	0	1,880
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.48860		10.48220			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,880
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.06930	0.004	14.65	0.0001	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			612.46930	598.604	14.65	0.9999	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.05830	0.003	14.65	0.0001	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			622.45830	608.603	14.65	0.9999	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.08210	0.005	14.65	0.0001	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			602.48210	588.605	14.65	0.9999	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,078.07730	1,078.457	13.43	0.8667	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			75.87730	69.857	13.43	0.1333	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,069.77170	1,070.057	13.43	0.8643	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			77.57170	71.457	13.43	0.1357	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,086.41250	1,086.883	13.43	0.8691	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			74.21250	68.283	13.43	0.1309	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,880
CHF / R	On	18/06/2018	Foreign Exchange Future			13.43530		13.44140			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.68810		13.70770			0.0000	0.00	0	1,215
CHF / R	On	14/12/2018	Foreign Exchange Future			13.95390		13.97520			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.54100		14.56460			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			3.40910	2.517	34.43	0.0148	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,102.00910	1,107.217	34.43	0.9852	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			3.31990	2.455	34.57	0.0145	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,111.91990	1,117.155	34.57	0.9855	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			3.50120	2.581	34.30	0.0152	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,092.10120	1,097.281	34.30	0.9848	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			121.32050	113.044	18.41	0.1713	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,443.62050	1,454.944	18.41	0.8287	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			120.26440	112.040	18.44	0.1699	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,452.56440	1,463.940	18.44	0.8301	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			119.20450	111.034	18.46	0.1685	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,461.50450	1,472.934	18.46	0.8315	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,025.51620	1,001.158	14.38	0.7221	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			260.31620	257.258	14.38	0.2779	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,018.52260	994.155	14.37	0.7197	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			263.32260	260.255	14.37	0.2803	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,032.53780	1,008.182	14.38	0.7245	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			257.33780	254.282	14.38	0.2755	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			832.53330	813.465	15.44	0.4992	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			987.93330	992.465	15.44	0.5008	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			828.87850	809.855	15.45	0.4975	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			994.27850	998.855	15.45	0.5025	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			825.24090	806.262	15.46	0.4958	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,000.64090	1,005.262	15.46	0.5042	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			2.08260		2.07160			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.09850		2.08800			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.11540		2.10460			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.15000		2.13890			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			19.64750	9.004	20.51	0.0481	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			542.41940	639.636	19.93	0.9297	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			26.41940	13.636	19.93	0.0703	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			451.80660	546.500	19.35	0.8985	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			35.80660	20.500	19.35	0.1015	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			635.64750	735.004	20.51	0.9519	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			903.85430	822.065	15.17	0.5611	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			451.95560	473.133	15.31	0.4161	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			971.95560	888.133	15.31	0.5839	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			422.06910	441.352	15.44	0.3942	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,042.06910	956.352	15.44	0.6058	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			483.85430	507.065	15.17	0.4389	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,212.95730	2,296.943	14.07	0.8703	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			166.95730	142.943	14.07	0.1297	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,130.10960	2,211.880	14.04	0.8593	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			184.10960	157.880	14.04	0.1407	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,048.59510	2,128.039	14.02	0.8476	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			202.59510	174.039	14.02	0.1524	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,149.04030	2,211.607	14.23	0.7422	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			560.04030	511.607	14.23	0.2578	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,084.27660	2,144.644	14.25	0.7303	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			595.27660	544.644	14.25	0.2697	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,215.15170	2,279.906	14.20	0.7539	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			526.15170	479.906	14.20	0.2461	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			2.08850		2.09300			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.12700		2.13310			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.16780		2.17330			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.31530		2.32410			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			1,280.97290	1,321.304	29.74	0.9742	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			8.81030	4.456	29.92	0.0189	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,378.81030	1,419.455	29.92	0.9811	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			13.71690	8.844	29.55	0.0350	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,183.71690	1,223.844	29.55	0.9650	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			10.97290	6.304	29.74	0.0258	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			142.21420	129.454	17.38	0.1400	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,311.21420	2,359.454	17.38	0.8600	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			134.13840	121.996	17.56	0.1323	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,403.13840	2,451.996	17.56	0.8677	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			126.62320	115.064	17.74	0.1251	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,495.62320	2,545.064	17.74	0.8749	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,349.16840	1,299.116	14.21	0.6604	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			516.16840	521.116	14.21	0.3396	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,290.36200	1,241.500	14.28	0.6424	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			557.36200	563.500	14.28	0.3576	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,409.86570	1,358.679	14.15	0.6782	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			476.86570	480.679	14.15	0.3218	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			639.38580	645.957	15.15	0.2758	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,415.93570	2,335.375	15.19	0.7135	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			674.93570	682.374	15.19	0.2865	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,352.67300	2,273.020	15.23	0.7027	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			711.67300	720.019	15.23	0.2973	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,480.38580	2,398.957	15.15	0.7242	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			1.69830		1.68750			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.71990		1.70990			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.74190		1.73160			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.83510		1.82460			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			13.42830	11.004	22.27	0.0644	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			738.42830	628.004	22.27	0.9356	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			9.87680	7.831	23.31	0.0462	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			834.87680	724.831	23.31	0.9538	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			18.39810	15.694	21.23	0.0904	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			643.39810	532.694	21.23	0.9096	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,696.26430	1,602.315	18.84	0.7783	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			225.59160	233.334	18.49	0.2519	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,526.59160	1,434.334	18.49	0.7481	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			210.05870	216.955	18.68	0.2365	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,611.05870	1,517.955	18.68	0.7635	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			195.26430	201.315	18.84	0.2217	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,794.73700	1,869.723	14.94	0.8496	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			178.73700	150.723	14.94	0.1504	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,715.38260	1,787.963	14.94	0.8353	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			199.38260	168.963	14.94	0.1647	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,875.72820	1,953.023	14.95	0.8632	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			159.72820	134.023	14.95	0.1368	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,518.37360	1,559.565	15.99	0.6336	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			872.37360	808.565	15.99	0.3664	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,470.61970	1,509.582	16.08	0.6198	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			924.61970	858.582	16.08	0.3802	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,567.65750	1,611.107	15.89	0.6474	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			821.65750	760.107	15.89	0.3526	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			0.13170		0.13080			0.0000	0.00	0	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.13100		0.13040			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13040		0.13000			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12860		0.12720			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			1.65050		1.65160			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.67490		1.67700			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.70020		1.70200			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.75160		1.75500			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			9.35450		9.32120			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.46040		9.43350			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.57210		9.54490			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.07990		10.05270			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			2.69880	1.926	23.91	0.0223	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			521.49880	487.426	23.91	0.9777	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			2.54110	1.770	24.00	0.0206	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			531.34110	497.270	24.00	0.9794	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			2.86700	2.095	23.82	0.0241	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			511.66700	477.595	23.82	0.9759	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			130.50780	133.175	15.74	0.2910	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			617.00780	592.775	15.74	0.7090	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			128.42080	131.020	15.77	0.2871	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			624.92080	600.620	15.77	0.7129	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			126.36520	128.901	15.80	0.2832	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			632.86520	608.501	15.80	0.7168	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			756.10310	772.079	13.59	0.7827	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			131.20310	119.979	13.59	0.2173	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			748.74580	764.572	13.59	0.7792	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			133.84580	122.472	13.59	0.2208	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			741.42830	757.102	13.59	0.7758	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			136.52830	125.002	13.59	0.2242	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			675.05960	680.067	14.97	0.5721	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			542.35960	520.167	14.97	0.4279	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			670.57240	675.500	14.99	0.5694	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			547.87240	525.600	14.99	0.4306	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			679.57830	684.663	14.96	0.5747	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			536.87830	514.763	14.96	0.4253	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			1.31000		1.29960			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.31710		1.30800			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.32650		1.31670			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37990		1.36980			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			204.00000	100.000		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			304.00000	200.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.5000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			104.00000	0.000		0.5000	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			620.00000	529.000		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			720.00000	629.000		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			520.00000	429.000		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			567.00000	665.000		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			467.00000	565.000		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			667.00000	765.000		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			498.00000	599.000		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			398.00000	499.000		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			598.00000	699.000		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			1.33270		1.33690			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.33810		1.34260			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			1.16520		1.17740			0.0000	69,912.00	60	240
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.17290		1.18550			0.0000	46,916.00	40	40
Total QUANTO € / \$ Future												116,828.00	100	280
Total QUANTO € / \$												116,828.00	100	280
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.27440	0.12079	8.33810			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.13280	0.12079	8.18850			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	0.12079	64.95670	32.554	24.95	0.0380	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.12079	3,383.95670	3,988.555	24.95	0.9620	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.12079	60.90190	30.346	25.13	0.0355	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Put	0.12079	3,479.90190	4,086.346	25.13	0.9645	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Call	0.12079	69.31130	34.939	24.77	0.0406	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Put	0.12079	3,288.31130	3,890.939	24.77	0.9594	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Call	0.12079	15.67340	7.729	28.92	0.0093	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Put	0.12079	5,534.67340	6,163.729	28.92	0.9907	0.00	0	1,200
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.79	Put	0.12079	4,549.01630	5,170.437	27.12	0.9828	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.79	Call	0.12079	30.01630	14.437	27.12	0.0172	0.00	0	50,000
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Call	0.12079	1,019.74350	850.024	15.19	0.2383	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Put	0.12079	5,334.74350	5,722.024	15.19	0.7617	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.12079	1,081.89810	905.710	15.28	0.2491	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Put	0.12079	5,196.89810	5,577.710	15.28	0.7509	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		0.12079	2,960.05870	2,633.933	16.98	0.4963	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.12079	2,775.05870	3,005.933	16.98	0.5037	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.12079	1,050.53650	877.587	15.24	0.2437	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.12079	5,265.53650	5,649.587	15.24	0.7563	0.00	0	0
Total R / ¥EN Option												0.00	0	51,200
Total R / ¥EN												0.00	0	51,483
SGD / R	On	18/06/2018	Foreign Exchange Future			9.95520		9.91790			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			10.08700		10.05500			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.22210		10.19020			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.78850		10.75570			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			24.64900	20.728	16.90	0.2098	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			206.74900	165.528	16.90	0.7902	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			23.18190	19.302	17.09	0.1967	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			215.28190	174.102	17.09	0.8033	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			26.20970	22.267	16.71	0.2236	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			198.30970	157.067	16.71	0.7764	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			326.30390	335.915	14.21	0.5619	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			271.30390	248.915	14.21	0.4381	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			321.53180	330.981	14.23	0.5564	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			276.53180	253.981	14.23	0.4436	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			331.13050	340.904	14.19	0.5674	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			266.13050	243.904	14.19	0.4326	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			922.10000	941.633	13.36	0.8333	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			101.90000	89.533	13.36	0.1667	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			914.25350	933.624	13.36	0.8304	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			104.05350	91.524	13.36	0.1696	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			929.98100	949.675	13.36	0.8362	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			99.78100	87.575	13.36	0.1638	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			281.51070	263.248	13.75	0.2698	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,040.05010	1,054.849	13.74	0.7351	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			274.35010	256.349	13.74	0.2649	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,033.61620	1,048.284	13.75	0.7327	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			277.91620	259.784	13.75	0.2673	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,027.21070	1,041.748	13.75	0.7302	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			2.83920		2.85280			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.76480		2.78200			0.0000	4,147,200.00	1,500	12,775
TRY / R	On	14/12/2018	Foreign Exchange Future			2.69460		2.71050			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.62780		2.64240			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												4,147,200.00	1,500	16,715
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.24980	0.228	86.85	0.0030	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			807.44980	821.028	86.85	0.9970	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.26640	0.243	88.23	0.0031	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			817.46640	831.043	88.23	0.9969	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.23390	0.213	85.47	0.0029	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			797.43390	811.013	85.47	0.9971	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			10.45300	9.409	24.33	0.0657	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			588.45300	604.609	24.33	0.9343	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			10.21630	9.186	24.49	0.0640	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			598.21630	614.387	24.49	0.9360	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			10.69930	9.641	24.17	0.0675	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			578.69930	594.841	24.17	0.9325	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			72.69430	65.630	21.13	0.2825	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			332.19430	341.030	21.13	0.7175	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			70.45680	63.532	21.17	0.2753	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			339.95680	348.932	21.17	0.7247	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			74.99750	67.791	21.10	0.2898	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			324.49750	333.191	21.10	0.7102	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			28.06020	25.673	21.56	0.1036	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			915.66020	927.873	21.56	0.8964	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			27.32190	24.983	21.56	0.1013	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			924.92190	937.183	21.56	0.8987	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			28.81690	26.381	21.56	0.1060	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			906.41690	918.581	21.56	0.8940	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												4,147,200.00	1,500	16,715
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.33640		1.30880			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.29590		1.26860			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.25760		1.23150			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.17150		1.14780			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												10 203 644 849.20	748,163	1,906,356
Total Options												31 472 906.50	55,000	4,635,233
Grand Total:												10,235,117,755.70	803,163	6,541,589