



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: 22/03/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/03/2018 Foreign Exchange Future			11.85350		11.94930			0.0000	533,407,500.00	45,000	0
\$ / R On 26/03/2018 Foreign Exchange Future			11.85530		11.96140			0.0000	0.00	0	57,797
\$ / R On 27/03/2018 Foreign Exchange Future			11.85180		11.96430			0.0000	0.00	0	0
\$ / R On 28/03/2018 Foreign Exchange Future			11.85340		11.96710			0.0000	0.00	0	50,000
\$ / R On 29/03/2018 Foreign Exchange Future			11.85490		11.96840			0.0000	0.00	0	11,709
\$ / R On 06/04/2018 Foreign Exchange Future			11.86770		11.97840			0.0000	0.00	0	20,000
\$ / R On 16/04/2018 Foreign Exchange Future			11.88440		11.99100			0.0000	0.00	0	54
\$ / R On 17/04/2018 Foreign Exchange Future			11.88610		11.99230			0.0000	0.00	0	1,551
\$ / R On 24/04/2018 Foreign Exchange Future			11.89780		12.00150			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.89950		12.00310			0.0000	0.00	0	0
\$ / R On 26/04/2018 Foreign Exchange Future			11.90110		12.00470			0.0000	0.00	0	1,846
\$ / R On 30/04/2018 Foreign Exchange Future			11.90740		12.01130			0.0000	285,777.60	24	506
\$ / R On 02/05/2018 Foreign Exchange Future			11.91050		12.01450			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			11.91840		12.02270			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			11.92150		12.02600			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.92460		12.02920			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.92930		12.03410			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.93090		12.03570			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.93560		12.04060			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			11.95580		12.06060			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			11.98260		12.08730			0.0000	2,614,483,494.00	218,190	882,524

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 Future			11.99910		12.10380			0.0000	14,158,938.00	1,180	1,625
\$ / R	On	02/07/2018	Foreign Exchange Future			12.00360		12.10840			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.00960		12.11460			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.03070		12.13610			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.03670		12.14230			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.03820		12.14380			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.04120		12.14690			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.04730		12.15310			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.05780		12.16390			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.06680		12.17310			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.09390		12.20090			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.11950		12.22700			0.0000	763,528.50	63	50,427
\$ / R	On	28/09/2018	Foreign Exchange Future			12.13600		12.24390			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.17650		12.28490			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.18250		12.29100			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.18540		12.29400			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.19290		12.30160			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.20490		12.31380			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.20940		12.31830			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.23040		12.33960			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.24680		12.35630			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.25130		12.36080			0.0000	392,041.60	32	19,202
\$ / R	On	31/12/2018	Foreign Exchange Future			12.27670		12.38620			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.34160		12.45060			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.39040		12.49880			0.0000	0.00	0	2,400
\$ / R	On	14/06/2019	Foreign Exchange Future			12.52850		12.63560			0.0000	0.00	0	869
\$ / R	On	13/12/2019	Foreign Exchange Future			12.81580		12.91980			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.11570		13.22080			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.19570		13.30210			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.27920		13.38700			0.0000	0.00	0	0
Total \$ / R Future												3,163,491,279.70	264,489	1,194,495
\$ / R	On	22/03/2018	Foreign Exchange Option	11.87	Put			20.66500	16.500	14.80	1.0000	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	11.87	Call			99.96500	0.000	14.80	0.0000	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			78.85140	146.500	14.80	1.0000	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			28.15140	0.000	14.80	0.0000	0.00	0	0
\$ / R	On	26/03/2018	Foreign Exchange Option	11.86	Put			41.64980	65.252	12.70	0.5092	0.00	0	0
\$ / R	On	26/03/2018	Foreign Exchange Option	11.86	Call			143.04980	60.552	12.70	0.4908	0.00	0	0
\$ / R	On	26/03/2018	Foreign Exchange Option	12.08	Put			158.38220	236.985	15.65	0.8723	0.00	0	0
\$ / R	On	26/03/2018	Foreign Exchange Option	12.08	Call			39.78220	12.285	15.65	0.1277	0.00	0	50,000
\$ / R	On	27/03/2018	Foreign Exchange Option	12.50	Put			539.46490	649.213	19.73	0.9891	0.00	0	0
\$ / R	On	27/03/2018	Foreign Exchange Option	12.50	Call			3.76490	1.013	19.73	0.0109	0.00	0	20,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Put			23.01980	35.177	14.25	0.2648	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Call			270.11980	168.577	14.25	0.7352	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Put			15.85540	23.471	14.72	0.1892	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Call			322.95540	216.871	14.72	0.8108	0.00	0	50,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Put			49.33920	78.469	13.22	0.4899	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Call			166.43920	81.869	13.22	0.5101	0.00	0	50,000
\$ / R	On	28/03/2018	Foreign Exchange Option	12.00	Put			0.00000	180.529	14.52	0.7424	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	12.00	Call			0.00000	33.929	14.52	0.2576	169,645.50	5,000	5,000
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Call			265.63760	169.102	14.38	0.7060	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Put			27.23760	44.201	14.38	0.2940	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Put			47.93380	76.949	13.58	0.4518	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Call			186.33380	101.849	13.58	0.5482	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,631.63400	2,745.151	43.30	0.9997	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			0.03400	0.051	43.30	0.0003	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,032.33300	1,145.250	22.25	0.9985	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			0.73300	0.150	22.25	0.0015	0.00	0	4,000
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Call			240.81200	147.365	14.14	0.6628	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Put			32.41200	52.465	14.14	0.3372	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.96	Put			94.14580	155.221	14.20	0.6697	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.96	Call			102.54580	50.121	14.20	0.3303	0.00	0	60,000
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Put			59.35330	96.626	13.56	0.5233	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Call			157.75330	81.526	13.56	0.4767	0.00	0	546
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Put			142.89370	202.409	12.98	0.6584	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Call			121.29370	70.109	12.98	0.3416	0.00	0	100,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Put			172.71250	238.601	13.15	0.7117	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Call			101.11250	56.301	13.15	0.2883	0.00	0	20,000
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put			22.31730	37.522	13.36	0.2050	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call			390.71730	295.222	13.36	0.7950	0.00	0	120,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			307.68450	380.828	13.59	0.7710	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			88.68450	55.228	13.59	0.2290	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Put			123.90220	166.380	12.58	0.5072	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Call			216.20220	152.480	12.58	0.4928	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,289.01760	2,392.521	20.41	0.9984	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.51760	0.321	20.41	0.0016	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,997.46990	3,100.879	25.21	0.9985	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			0.56990	0.379	25.21	0.0015	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,807.35150	3,910.662	28.38	0.9994	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.45150	0.162	28.38	0.0006	0.00	0	2,000
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put			260.08170	320.116	13.38	0.6552	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call			154.78170	111.216	13.38	0.3448	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			389.41830	311.606	12.36	0.6755	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			78.11830	104.206	12.36	0.3245	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put			0.00000	198.028	12.67	0.4938	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call			0.00000	195.428	12.67	0.5062	19,542.80	100	100
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,219.54230	3,323.350	26.43	0.9975	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			0.84230	0.750	26.43	0.0025	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call			0.00000	262.933	12.47	0.6119	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put			0.00000	135.534	12.47	0.3881	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			258.82940	318.029	13.27	0.6362	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			170.12940	125.429	13.27	0.3638	0.00	0	400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,791.36820	1,894.099	18.03	0.9933	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			2.66820	1.499	18.03	0.0067	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,649.54790	3,753.101	28.06	0.9984	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.84790	0.501	28.06	0.0016	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			114.67350	148.576	12.55	0.4042	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			329.17350	259.076	12.55	0.5958	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			559.05870	640.117	14.57	0.8328	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			73.55870	50.617	14.57	0.1672	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			551.05720	461.753	12.14	0.8112	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			36.55720	51.253	12.14	0.1888	0.00	0	2,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			210.39910	262.648	12.96	0.5499	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			233.09910	181.048	12.96	0.4501	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			4.26860	2.591	17.67	0.0102	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,838.26860	1,941.091	17.67	0.9898	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,605.22730	3,709.283	26.06	0.9976	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			1.22730	0.783	26.06	0.0024	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			768.15700	855.794	15.15	0.8813	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			54.15700	37.294	15.15	0.1187	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,372.16770	2,476.481	19.09	0.9958	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			1.36770	1.081	19.09	0.0042	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,467.30530	2,571.860	19.25	0.9957	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			1.40530	1.160	19.25	0.0043	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			61.36160	43.801	15.13	0.1303	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			777.26160	864.501	15.13	0.8697	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,727.02730	3,831.530	25.56	0.9975	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			1.12730	0.830	25.56	0.0025	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,266.43340	2,370.494	18.20	0.9946	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			2.13340	1.394	18.20	0.0054	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			344.32410	409.242	13.62	0.6552	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			180.02410	140.142	13.62	0.3448	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,142.16850	1,039.898	13.28	0.9636	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			6.46850	8.998	13.28	0.0364	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			436.16830	361.352	12.55	0.6660	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			100.46830	130.452	12.55	0.3340	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			229.45620	280.868	13.11	0.5311	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			270.05620	216.468	13.11	0.4689	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,830.89560	3,935.277	23.23	0.9970	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			1.49560	1.077	23.23	0.0030	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,371.87010	3,476.353	22.65	0.9942	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			2.47010	2.153	22.65	0.0058	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,753.23840	1,853.584	16.86	0.9716	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			13.83840	9.384	16.86	0.0284	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,602.73200	5,707.430	21.09	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,293.27040	4,397.918	21.09	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.57040	0.518	21.09	0.0015	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,027.35160	3,131.103	19.79	0.9903	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	15.11	Call			4.65160	3.703	19.79	0.0097	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			37.36120	26.500	16.83	0.0635	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,590.06120	1,683.900	16.83	0.9365	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			86.66540	67.390	15.86	0.1453	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,049.36540	1,134.790	15.86	0.8547	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			184.22580	149.601	14.56	0.2892	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			596.92580	667.001	14.56	0.7108	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,103.12530	1,004.271	11.95	0.9316	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			15.82530	21.671	11.95	0.0684	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			92.80930	72.426	15.75	0.1550	0.00	0	28,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,005.50930	1,089.826	15.75	0.8450	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			362.48630	303.297	13.28	0.5041	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			275.18630	320.697	13.28	0.4959	0.00	0	35,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			98.05030	76.739	15.65	0.1631	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			970.75030	1,054.139	15.65	0.8369	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,057.16850	3,161.003	19.87	0.9906	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			4.46850	3.603	19.87	0.0094	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			131.04250	104.157	15.16	0.2129	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			793.74250	871.557	15.16	0.7871	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,415.49020	3,520.046	20.83	0.9932	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2.79020	2.646	20.83	0.0068	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			34.19940	24.015	16.92	0.0581	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,646.89940	1,741.415	16.92	0.9419	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			61.78960	46.226	16.35	0.1040	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,274.48960	1,363.626	16.35	0.8960	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,729.70420	2,832.342	19.00	0.9869	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			7.00420	4.942	19.00	0.0131	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			675.13410	592.841	12.61	0.7565	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			87.83410	110.241	12.61	0.2435	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			211.00310	172.589	14.30	0.3255	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			523.70310	589.989	14.30	0.6745	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,433.12530	4,537.788	21.09	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.42530	0.388	21.09	0.0011	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,630.75120	2,732.875	18.73	0.9855	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			8.05120	5.475	18.73	0.0145	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			68.79740	52.642	16.24	0.1165	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,201.49740	1,290.042	16.24	0.8835	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,445.38540	3,549.983	20.91	0.9933	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			2.68540	2.584	20.91	0.0067	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			73.60570	56.748	16.14	0.1246	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,156.30570	1,244.148	16.14	0.8754	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,073.59790	4,178.212	21.09	0.9977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.89790	0.812	21.09	0.0023	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			47.33070	34.451	16.61	0.0803	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,440.03070	1,531.851	16.61	0.9197	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,403.15300	4,507.813	21.09	0.9988	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	16.49	Call			0.45300	0.413	21.09	0.0012	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			22.05690	14.685	17.34	0.0372	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,934.75690	2,032.085	17.34	0.9628	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,345.75270	3,450.202	20.64	0.9927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			3.05270	2.802	20.64	0.0073	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			48.75260	35.598	16.58	0.0826	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,421.45260	1,512.998	16.58	0.9174	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,323.23580	4,427.887	21.09	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.53580	0.487	21.09	0.0014	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			19.08970	12.474	17.48	0.0320	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,031.78970	2,129.874	17.48	0.9680	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,292.76490	5,397.461	21.09	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.06490	0.060	21.09	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,912.85130	5,017.540	21.09	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.15130	0.140	21.09	0.0004	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,192.78130	5,297.476	21.09	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.08130	0.076	21.09	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			28.25710	19.401	17.10	0.0479	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,770.95710	1,866.801	17.10	0.9521	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			31.77520	22.122	16.99	0.0540	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,694.47520	1,789.522	16.99	0.9460	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,122.79500	5,227.488	21.09	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.09500	0.088	21.09	0.0003	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			27.84680	19.085	17.12	0.0472	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,780.54680	1,876.485	17.12	0.9528	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			254.92910	210.673	13.95	0.3821	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			427.62910	488.073	13.95	0.6179	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			25.50980	17.297	17.20	0.0432	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,838.20980	1,934.697	17.20	0.9568	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			258.38000	213.681	13.92	0.3864	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			421.08000	481.081	13.92	0.6136	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			29.09730	20.047	17.07	0.0494	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,751.79730	1,847.447	17.07	0.9506	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,832.88020	4,937.566	21.09	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.18020	0.166	21.09	0.0005	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			15.40070	9.775	17.70	0.0255	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,178.10070	2,277.175	17.70	0.9745	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			45.94970	33.341	16.64	0.0780	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,458.64970	1,550.741	16.64	0.9220	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			29.52660	20.379	17.06	0.0501	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,742.22660	1,837.779	17.06	0.9499	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,563.02280	4,667.695	21.09	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.32280	0.295	21.09	0.0009	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			307.36980	256.680	13.59	0.4453	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			340.06980	394.080	13.59	0.5547	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,704.58470	3,809.094	21.09	0.9955	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	15.79	Call			1.88470	1.694	21.09	0.0045	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,453.07970	2,554.035	18.25	0.9824	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			10.37970	6.635	18.25	0.0176	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			3.86100	3.266	20.16	0.0085	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,166.56100	3,270.666	20.16	0.9915	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			241.55870	199.035	14.05	0.3652	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			454.25870	516.435	14.05	0.6348	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,216.31520	3,320.527	20.30	0.9919	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			3.61520	3.127	20.30	0.0081	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			352.01690	406.979	13.64	0.5641	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			299.31690	249.579	13.64	0.4359	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			70.67920	54.376	16.21	0.1199	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,183.37920	1,271.776	16.21	0.8801	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,136.71720	3,240.753	20.08	0.9912	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			4.01720	3.353	20.08	0.0088	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			414.57460	474.133	13.89	0.6093	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			261.87460	216.733	13.89	0.3907	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,462.70000	8,567.400	21.09	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	21.09	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,918.09660	3,021.503	19.50	0.9892	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			5.39660	4.103	19.50	0.0108	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			414.50370	350.522	13.15	0.5554	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			227.20370	267.922	13.15	0.4446	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			295.36170	246.095	13.66	0.4312	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			358.06170	413.495	13.66	0.5688	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			921.57630	827.780	12.21	0.8763	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			34.27630	45.180	12.21	0.1237	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			490.02200	419.839	12.97	0.6228	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			172.72200	207.239	12.97	0.3772	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			502.43710	431.312	12.94	0.6331	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			165.13710	198.712	12.94	0.3669	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,320.08130	1,410.008	16.42	0.9031	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			57.38130	42.608	16.42	0.0969	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			602.23940	524.245	12.74	0.7088	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			114.93940	141.645	12.74	0.2912	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			56.51290	72.584	12.41	0.1786	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			793.81290	705.184	12.41	0.8214	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			76.29100	96.459	12.54	0.2209	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			713.59100	629.059	12.54	0.7791	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			471.79750	403.035	13.01	0.6073	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			184.49750	220.435	13.01	0.3927	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			147.09980	178.343	12.88	0.3412	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			534.39980	460.943	12.88	0.6588	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			346.02030	400.505	13.61	0.5594	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			303.32030	253.105	13.61	0.4406	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.03120	0.029	21.09	0.0001	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		5,612.73120	5,717.429	21.09	0.9999	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		0.03050	0.029	21.09	0.0001	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		5,622.73050	5,727.429	21.09	0.9999	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		0.03200	0.030	21.09	0.0001	0.00	0	0	
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put		3,997.43220	4,101.917	19.99	0.9972	0.00	0	0	
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call		1.23220	1.017	19.99	0.0028	0.00	0	500	
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put		3,519.15890	3,623.478	19.99	0.9934	0.00	0	0	
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call		2.95890	2.578	19.99	0.0066	0.00	0	500	
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put		1,735.94390	1,830.378	17.22	0.9351	0.00	0	1,000	
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call		39.74390	29.478	17.22	0.0649	0.00	0	0	
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put		1,904.94890	2,000.975	17.46	0.9458	0.00	0	0	
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		33.34890	24.575	17.46	0.0542	0.00	0	0	
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put		1,665.52500	1,758.694	17.07	0.9206	0.00	0	0	
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call		50.12500	38.294	17.07	0.0794	0.00	0	1,000	
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put		1,544.37870	1,635.903	16.85	0.9072	0.00	0	0	
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call		58.97870	45.503	16.85	0.0928	0.00	0	1,000	
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call		378.24930	322.481	13.60	0.4873	0.00	0	0	
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put		333.64930	382.881	13.60	0.5127	0.00	0	2,000	
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put		1,723.01950	1,815.863	17.12	0.9113	0.00	0	0	
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		59.11950	46.563	17.12	0.0887	0.00	0	0	
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		3,581.88180	3,686.773	18.68	0.9918	0.00	0	0	
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		4.18180	3.474	18.68	0.0082	0.00	0	0	
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		30.74070	23.631	18.12	0.0467	0.00	0	0	
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		2,338.44070	2,436.931	18.12	0.9533	0.00	0	1,500	
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put		3,800.53660	3,905.651	18.68	0.9942	0.00	0	0	
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call		2.83660	2.351	18.68	0.0058	0.00	0	1,500	
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put		2,088.38060	2,184.950	17.70	0.9387	0.00	0	0	
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call		40.68060	31.649	17.70	0.0613	0.00	0	0	
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		2,183.48120	2,280.758	17.87	0.9438	0.00	0	0	
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		37.28120	28.958	17.87	0.0562	0.00	0	0	
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put		349.59450	396.041	13.64	0.4917	0.00	0	0	
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call		436.49450	377.241	13.64	0.5083	0.00	0	0	
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		4,168.53330	4,274.046	18.37	0.9966	0.00	0	0	
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		1.63330	1.346	18.37	0.0034	0.00	0	500	
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		3,670.84230	3,775.975	18.37	0.9923	0.00	0	0	
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		3.94230	3.275	18.37	0.0077	0.00	0	500	
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		1,716.62250	1,808.650	17.03	0.8998	0.00	0	1,000	
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		69.72250	55.951	17.03	0.1002	0.00	0	0	
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		2.36180	1.960	18.08	0.0048	0.00	0	1,880	
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		510.04190	567.834	14.18	0.5805	0.00	0	1,880	
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		353.94190	305.634	14.18	0.4195	0.00	0	0	
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		72.17730	58.339	17.08	0.1013	0.00	0	0	
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		1,768.27730	1,860.539	17.08	0.8987	0.00	0	1,880	
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		4,018.46180	4,124.160	18.08	0.9952	0.00	0	0	
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		2,483.45560	2,580.197	17.92	0.9504	0.00	0	0	
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		36.55560	26.997	17.92	0.0496	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,374.90310	4,478.455	18.06	0.9947	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			5.80310	2.355	18.06	0.0053	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,860.63790	3,961.352	18.06	0.9891	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			11.53790	5.252	18.06	0.0109	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,701.51240	1,791.148	16.83	0.8689	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			102.41240	85.048	16.83	0.1311	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			277.09130	240.500	15.13	0.3087	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			900.09130	971.000	15.13	0.6913	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,287.33750	1,186.839	12.44	0.8761	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			60.33750	67.339	12.44	0.1239	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,950.54780	3,049.784	18.33	0.9524	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			37.54780	29.284	18.33	0.0476	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			376.71600	330.092	14.47	0.3996	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			649.71600	710.592	14.47	0.6004	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,928.40700	4,030.687	18.95	0.9818	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			15.40700	10.187	18.95	0.0182	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,761.82400	3,863.147	18.95	0.9779	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			18.82400	12.647	18.95	0.0221	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,830.33950	3,932.073	18.95	0.9796	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			17.33950	11.573	18.95	0.0204	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			251.71040	217.992	15.34	0.2841	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			984.71040	1,058.492	15.34	0.7159	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,561.39750	1,647.034	16.48	0.8347	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			138.39750	116.534	16.48	0.1653	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			128.74260	108.198	16.59	0.1549	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,631.74260	1,718.698	16.59	0.8451	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			342.00940	298.672	14.67	0.3689	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			725.00940	789.172	14.67	0.6311	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			178.42070	152.829	16.07	0.2090	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,311.42070	1,393.329	16.07	0.7910	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,869.54090	3,971.499	18.95	0.9805	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			16.54090	10.999	18.95	0.0195	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			330.20010	288.011	14.75	0.3582	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			753.20010	818.511	14.75	0.6418	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			195.93080	168.862	15.89	0.2279	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,218.93080	1,299.362	15.89	0.7721	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,075.88190	4,178.897	18.95	0.9847	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			12.88190	8.397	18.95	0.0153	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,798.23900	4,903.678	18.95	0.9936	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			5.23900	3.178	18.95	0.0064	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			585.30030	519.893	13.59	0.5603	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			358.30030	400.393	13.59	0.4397	0.00	0	13,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,260.74860	1,342.193	15.98	0.7807	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			187.74860	161.693	15.98	0.2193	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			724.37690	650.529	13.24	0.6481	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			247.37690	281.029	13.24	0.3519	0.00	0	73,314

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	12.30	Call		448.87390	395.832	14.10	0.4600	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put		521.87390	576.332	14.10	0.5400	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call		889.59840	804.925	12.90	0.7344	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put		162.59840	185.425	12.90	0.2656	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call		665.94490	595.467	13.38	0.6129	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put		288.94490	325.967	13.38	0.3871	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		48.25460	38.575	18.04	0.0612	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		2,671.25460	2,769.075	18.04	0.9388	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call		755.00960	679.487	13.17	0.6657	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put		228.00960	259.987	13.17	0.3343	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call		820.04650	740.287	13.04	0.7004	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put		193.04650	220.787	13.04	0.2996	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		47.83520	38.208	18.05	0.0606	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		2,680.83520	2,778.708	18.05	0.9394	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		47.41860	37.844	18.06	0.0601	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		2,690.41860	2,788.345	18.06	0.9399	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		4,565.98940	4,670.218	19.18	0.9887	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		9.88940	6.218	19.18	0.0113	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		4,024.52410	4,126.201	19.18	0.9794	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		18.42410	12.201	19.18	0.0206	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		1,690.79670	1,777.624	16.67	0.8432	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		134.69670	113.624	16.67	0.1568	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		2,304.65150	2,397.965	17.56	0.8882	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		99.55150	84.465	17.56	0.1118	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,838.98710	2,936.435	18.38	0.9209	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		69.98710	58.935	18.38	0.0791	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,741.84260	4,846.085	19.63	0.9822	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		15.84260	11.485	19.63	0.0178	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		4,203.14810	4,304.902	19.63	0.9704	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		27.14810	20.302	19.63	0.0296	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,682.93160	1,767.417	16.66	0.8134	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		176.93160	152.817	16.66	0.1866	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		175.01440	151.410	16.72	0.1831	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,733.41440	1,818.510	16.72	0.8169	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		4,529.45510	4,632.737	19.64	0.9768	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		21.05510	15.637	19.64	0.0232	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		345.12430	384.372	13.64	0.3899	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		746.72430	677.272	13.64	0.6101	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,637.86950	2,733.943	18.06	0.9003	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		91.66950	78.843	18.06	0.0997	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		1,553.31570	1,454.045	12.90	0.8851	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		65.01570	74.645	12.90	0.1149	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		1,199.78450	1,275.536	15.83	0.7112	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		298.08450	264.936	15.83	0.2888	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		257.79010	289.483	13.37	0.3185	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		906.09010	828.883	13.37	0.6815	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,989.58700	5,094.431	19.73	0.9789	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			19.18700	14.831	19.73	0.0211	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,393.45520	4,495.775	19.73	0.9651	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			33.05520	26.176	19.73	0.0349	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,676.82990	1,759.778	16.64	0.7888	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			216.42990	190.178	16.64	0.2112	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,409.14670	3,508.113	19.29	0.9234	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			75.44670	64.913	19.29	0.0766	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,549.43490	1,629.567	16.44	0.7599	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			255.73490	226.367	16.44	0.2401	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			1,185.98590	1,260.012	15.76	0.6865	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			346.78590	311.312	15.76	0.3135	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			691.98820	749.562	14.63	0.5391	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			552.78820	500.862	14.63	0.4609	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			104.83620	91.421	18.31	0.1060	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,824.03620	2,920.121	18.31	0.8940	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,674.11350	1,756.403	16.62	0.7782	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			234.91350	207.703	16.62	0.2218	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			405.43320	365.115	15.36	0.3585	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,004.63320	1,073.815	15.36	0.6415	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,034.13890	1,104.168	15.42	0.6494	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			394.93890	355.468	15.42	0.3506	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,645.09410	2,740.120	18.01	0.8829	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			115.89410	101.420	18.01	0.1171	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			104.29300	90.933	18.33	0.1055	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,833.49300	2,929.633	18.33	0.8945	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			984.15340	904.869	13.40	0.6929	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			263.35340	293.569	13.40	0.3071	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			105.38120	91.915	18.30	0.1066	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,814.58120	2,910.615	18.30	0.8934	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,903.69480	5,008.053	19.71	0.9739	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			24.49480	19.353	19.71	0.0261	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,658.39940	3,758.063	19.71	0.9306	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			69.19940	59.363	19.71	0.0694	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,215.81960	5,321.099	19.66	0.9764	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			22.01960	17.799	19.66	0.0236	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,581.51020	4,684.360	19.66	0.9614	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			37.71020	31.060	19.66	0.0386	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,670.90140	1,752.254	16.59	0.7661	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			257.10140	228.954	16.59	0.2339	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,802.36930	2,896.073	18.10	0.8622	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			152.96930	137.673	18.10	0.1378	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,069.15960	995.684	13.74	0.6648	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			370.35960	405.284	13.74	0.3352	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			164.35730	148.115	18.26	0.1397	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,995.55730	3,087.715	18.26	0.8603	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	15.31	Call			165.77470	149.413	18.23	0.1409	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,976.97470	3,069.013	18.23	0.8591	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			312.98630	284.342	16.72	0.2506	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,864.18630	1,943.942	16.72	0.7494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			165.06250	148.761	18.24	0.1403	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,986.26250	3,078.361	18.24	0.8597	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			379.54060	348.950	17.06	0.2655	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,103.94060	2,180.450	17.06	0.7345	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			377.85860	347.373	17.07	0.2645	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,112.25860	2,188.873	17.07	0.7355	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			376.18530	345.804	17.08	0.2634	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,120.58530	2,197.304	17.08	0.7366	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			396.12540	371.108	18.49	0.2297	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,276.32540	3,355.308	18.49	0.7703	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,162.06240	7,255.953	19.68	0.9441	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			81.86240	71.753	19.68	0.0559	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			395.18170	370.202	18.50	0.2292	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,285.38170	3,364.402	18.50	0.7708	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			394.24750	369.300	18.51	0.2286	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,294.44750	3,373.500	18.51	0.7714	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			701.08390	661.558	17.52	0.3342	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,660.28390	2,725.858	17.52	0.6658	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			704.87590	665.206	17.50	0.3358	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,644.07590	2,709.506	17.50	0.6642	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			702.97650	663.379	17.51	0.3350	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,652.17650	2,717.679	17.51	0.6650	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,796.54370	2,863.224	17.68	0.6652	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			728.64370	688.924	17.68	0.3348	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			800.21270	758.666	17.64	0.3521	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,753.21270	2,819.466	17.64	0.6479	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			798.23190	756.753	17.65	0.3513	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,761.23190	2,827.553	17.65	0.6487	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			796.25780	754.846	17.66	0.3506	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,769.25780	2,835.646	17.66	0.6494	0.00	0	0
Total \$ / R Option												189,188.30	5,100	2,581,618
Total \$ / R												3,163,680,468.00	269,589	3,776,113
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			11.98260		12.08730			0.0000	263,617.20	22	417
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.11950		12.22700			0.0000	0.00	0	50
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.25130		12.36080			0.0000	0.00	0	34
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.52850		12.63560			0.0000	0.00	0	0
Total \$ / R MAXI Future												263,617.20	22	501
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			2,441.86430	1,646.739	17.24	0.0413	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			186,711.86430	196,386.739	17.24	0.9587	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	18/06/2018	Foreign Exchange Option	13.94	Call			2,406.53400	1,620.033	17.26	0.0406	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			187,676.53400	197,360.033	17.26	0.9594	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			2,477.66540	1,673.943	17.23	0.0419	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			185,747.66540	195,413.943	17.23	0.9581	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			10,016.28730	8,367.276	16.99	0.1233	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			188,316.28730	197,417.276	16.99	0.8767	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			9,927.74100	8,291.552	17.00	0.1223	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			189,227.74100	198,341.551	17.00	0.8777	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			10,105.87280	8,443.747	16.98	0.1243	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			187,405.87280	196,493.747	16.98	0.8757	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			9,907.91050	8,622.611	18.49	0.1002	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			292,827.91050	302,492.611	18.49	0.8998	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			9,857.60390	8,577.294	18.51	0.0997	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			293,777.60390	303,447.294	18.51	0.9003	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			9,807.84580	8,532.296	18.52	0.0992	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			294,727.84580	304,402.296	18.52	0.9008	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			37,785.85580	34,737.282	17.07	0.2645	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			211,225.85580	218,887.282	17.07	0.7355	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			37,618.53200	34,580.403	17.08	0.2634	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			212,058.53200	219,730.403	17.08	0.7366	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			37,954.05790	34,894.999	17.06	0.2655	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			210,394.05790	218,044.999	17.06	0.7345	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												263,617.20	22	501
£ / R	On	30/04/2018	Foreign Exchange Future			16.81540	16.85640		0.0000		0.00	0	9	
£ / R	On	18/06/2018	Foreign Exchange Future			16.95330	16.99540		0.0000		25,955,502.30	1,531	183,284	
£ / R	On	17/09/2018	Foreign Exchange Future			17.21100	17.26010		0.0000		0.00	0	13,662	
£ / R	On	14/12/2018	Foreign Exchange Future			17.46300	17.51710		0.0000		0.00	0	923	
£ / R	On	18/03/2019	Foreign Exchange Future			17.73710	17.79390		0.0000		0.00	0	951	
£ / R	On	14/06/2019	Foreign Exchange Future			18.00150	18.06030		0.0000		0.00	0	3,115	
Total £ / R Future												25,955,502.30	1,531	201,944
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put		556.12970	566.244	14.27	0.6911	0.00	0	0	
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call		182.52970	151.644	14.27	0.3089	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call		16,795.40000	16,753.300	21.36	1.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	21.36	0.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		210.32450	184.655	15.40	0.2504	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		1,104.92450	1,121.355	15.40	0.7496	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call		306.36560	275.075	14.87	0.3453	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put		810.96560	821.775	14.87	0.6547	0.00	0	500	
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put		3,418.22550	3,457.728	18.06	0.9795	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call		13.62550	11.028	18.06	0.0205	0.00	0	500	
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call		208.27780	182.752	15.42	0.2483	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put		1,112.87780	1,129.452	15.42	0.7517	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			206.25280	180.868	15.43	0.2462	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,120.85280	1,137.568	15.43	0.7538	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			395.50740	362.533	15.63	0.3153	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,385.40740	1,401.533	15.63	0.6847	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			393.07130	360.224	15.64	0.3137	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,392.97130	1,409.224	15.64	0.6863	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			397.95830	364.857	15.62	0.3170	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,377.85830	1,393.857	15.62	0.6830	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			703.67790	661.343	15.67	0.4190	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,296.57790	1,308.343	15.67	0.5810	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			700.31670	658.084	15.67	0.4174	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,303.21670	1,315.084	15.67	0.5826	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			696.97610	654.846	15.68	0.4159	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,309.87610	1,321.846	15.68	0.5841	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			921.70150	877.275	15.86	0.4539	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,417.80150	1,430.175	15.86	0.5461	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			918.11040	873.772	15.87	0.4526	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,424.21040	1,436.672	15.87	0.5474	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			914.53920	870.288	15.87	0.4513	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,430.63920	1,443.188	15.87	0.5487	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,024.10440	980.668	15.70	0.4562	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,593.80440	1,609.168	15.70	0.5438	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,020.56720	977.196	15.70	0.4550	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,600.26720	1,615.696	15.70	0.5450	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,027.65310	984.143	15.69	0.4574	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,587.35310	1,602.643	15.69	0.5426	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												25,955,502.30	1,531	202,944
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11430		0.11423			0.0000	0.00	0	8,286
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11637		0.11633			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11842		0.11842			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12296		0.12293			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,286
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			45.03700	39.196	18.51	0.0853	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,621.93700	1,609.296	18.51	0.9147	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			20.29290	18.990	22.67	0.0387	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,597.19290	2,589.090	22.67	0.9613	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			169.92980	159.950	16.51	0.2878	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			746.82980	730.051	16.51	0.7122	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			195.11180	177.808	18.68	0.2173	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,562.31180	1,541.008	18.68	0.7827	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			111.17910	97.313	21.24	0.1213	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,478.37910	2,460.513	21.24	0.8787	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			412.03140	390.372	16.76	0.4195	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			779.23140	753.571	16.76	0.5805	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			642.09510	617.432	17.07	0.4929	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			800.39510	775.332	17.07	0.5071	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			368.96690	346.997	18.80	0.3087	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,527.26690	1,504.897	18.80	0.6913	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,100.49990	1,080.421	14.43	0.7452	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			258.79990	238.321	14.43	0.2548	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			767.02160	745.544	19.00	0.4368	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,473.92160	1,450.044	19.00	0.5632	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			591.48620	569.868	21.40	0.3342	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,298.38620	2,274.368	21.40	0.6658	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,119.19320	1,098.126	17.57	0.5879	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			826.09320	802.626	17.57	0.4121	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,286
€ / R	On	29/03/2018	Foreign Exchange Future			14.59260		14.69040			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.63240		14.72630			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.69310		14.78310			0.0000	0.00	0	16
€ / R	On	23/05/2018	Foreign Exchange Future			14.76190		14.85380			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			14.83880		14.92950			0.0000	94,018,636.80	6,336	122,950
€ / R	On	17/09/2018	Foreign Exchange Future			15.11600		15.21240			0.0000	3,779,000.00	250	50,892
€ / R	On	14/12/2018	Foreign Exchange Future			15.39300		15.49270			0.0000	0.00	0	2,971
€ / R	On	18/03/2019	Foreign Exchange Future			15.70070		15.80040			0.0000	0.00	0	1,091
€ / R	On	14/06/2019	Foreign Exchange Future			15.94240		16.03880			0.0000	0.00	0	3,542
Total € / R Future												97,797,636.80	6,586	181,613
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,519.62890	2,617.412	31.34	0.9999	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			0.02890	0.012	31.34	0.0001	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			265.11740	327.485	12.21	0.7246	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			101.41740	69.885	12.21	0.2754	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			547.01370	615.122	12.97	0.7998	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			90.11370	68.222	12.97	0.2002	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			372.73130	428.629	12.57	0.6015	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			246.53130	210.529	12.57	0.3985	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			110.48860	133.593	11.80	0.2522	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			739.98860	672.393	11.80	0.7478	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,937.95970	1,846.805	13.53	0.9786	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			8.45970	8.005	13.53	0.0214	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			403.54210	455.949	12.65	0.5568	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			333.04210	294.750	12.65	0.4432	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			854.19790	924.349	13.88	0.7668	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			153.69790	133.149	13.88	0.2332	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			95.30870	81.515	14.49	0.1531	0.00	0	3,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		1,165.80870	1,242.715	14.49	0.8469	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put		138.56840	165.317	11.90	0.2936	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call		668.06840	604.117	11.90	0.7064	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call		977.73030	897.209	11.67	0.8489	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put		58.23030	68.409	11.67	0.1511	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		53.73910	45.193	15.19	0.0907	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		1,564.23910	1,646.393	15.19	0.9093	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call		1,447.31410	1,358.788	12.11	0.9474	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put		17.81410	19.988	12.11	0.0526	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		777.53890	708.190	11.75	0.7676	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		98.03890	119.390	11.75	0.2324	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		245.91810	215.862	13.14	0.3478	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		566.41810	627.062	13.14	0.6522	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		6,700.72090	6,791.324	22.08	0.9997	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		0.22090	0.124	22.08	0.0003	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call		1,012.89790	931.414	11.70	0.8596	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		53.39790	62.614	11.70	0.1404	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		5,621.64600	5,711.912	22.08	0.9984	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		1.14600	0.712	22.08	0.0016	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put		3,686.93290	3,776.430	19.71	0.9890	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		6.43290	5.230	19.71	0.0110	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		1,212.02610	1,126.357	11.89	0.9089	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		32.52610	37.557	11.89	0.0911	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		180.60590	157.301	13.63	0.2683	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		751.10590	818.501	13.63	0.7317	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		178.37980	155.315	13.65	0.2655	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		758.87980	826.515	13.65	0.7345	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		182.85940	159.313	13.61	0.2712	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		743.35940	810.513	13.61	0.7288	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call		298.58060	270.474	14.13	0.2999	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put		1,086.18060	1,154.474	14.13	0.7001	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put		6,421.10780	6,515.941	18.45	0.9966	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		1,757.55890	1,663.381	11.86	0.9196	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		45.15890	47.381	11.86	0.0804	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		1,119.93340	1,044.200	12.08	0.7702	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		157.53340	178.200	12.08	0.2298	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call		123.80490	110.952	15.48	0.1394	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put		1,712.55520	1,791.615	15.14	0.8214	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call		164.95520	147.615	15.14	0.1786	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call		335.91140	304.708	13.92	0.3308	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put		973.51140	1,038.708	13.92	0.6692	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call		122.76420	110.026	15.49	0.1384	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call		25.51610	18.372	18.34	0.0260	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call		3.50780	1.941	18.45	0.0034	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put		4,373.11610	4,462.372	18.34	0.9740	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put		2,020.36420	2,104.026	15.49	0.8616	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			121.73230	109.111	15.50	0.1373	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,029.33230	2,113.111	15.50	0.8627	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,011.40490	2,094.952	15.48	0.8606	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,566.53900	2,652.499	16.26	0.8431	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			178.26410	164.598	16.27	0.1561	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,575.56410	2,661.598	16.27	0.8439	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			177.29210	163.705	16.29	0.1554	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,584.59210	2,670.705	16.29	0.8446	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			179.23900	165.499	16.26	0.1569	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,070.56650	1,127.966	14.02	0.5527	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			727.95860	685.301	14.00	0.4506	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,057.55860	1,114.601	14.00	0.5494	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			724.45100	681.972	14.01	0.4489	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,064.05100	1,121.272	14.01	0.5511	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			720.96650	678.666	14.02	0.4473	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,536.11700	1,598.600	14.78	0.6037	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			702.11750	668.326	14.79	0.3950	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,543.31750	1,605.926	14.79	0.6050	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			707.73590	673.678	14.77	0.3976	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,528.93590	1,591.278	14.77	0.6024	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			704.91700	671.000	14.78	0.3963	0.00	0	0
Total € / R Option												0.00	0	607,507
Total € / R												97,797,636.80	6,586	789,120
AUS\$ / R	On	29/03/2018	Foreign Exchange Future			9.14050		9.20400			0.0000	0.00	0	46
AUS\$ / R	On	18/06/2018	Foreign Exchange Future			9.24210		9.29850			0.0000	5,942,670.30	643	9,675
AUS\$ / R	On	17/09/2018	Foreign Exchange Future			9.35380		9.41340			0.0000	0.00	0	650
AUS\$ / R	On	14/12/2018	Foreign Exchange Future			9.46270		9.52590			0.0000	0.00	0	10,812
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			9.69550		9.76010			0.0000	0.00	0	0
Total AUS\$ / R Future												5,942,670.30	643	21,183
AUS\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Put			76.28340	109.603	12.21	0.6928	0.00	0	0
AUS\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Call			60.28340	30.103	12.21	0.3072	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			13.74030	9.965	14.35	0.0390	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,205.24030	1,257.865	14.35	0.9610	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			13.42050	9.733	14.38	0.0382	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,214.92050	1,267.633	14.38	0.9618	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			13.10890	9.505	14.40	0.0373	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,224.60890	1,277.406	14.40	0.9627	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			26.21290	20.852	14.80	0.0530	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,732.81290	1,787.052	14.80	0.9470	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			25.83710	20.539	14.82	0.0522	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,742.43710	1,796.740	14.82	0.9478	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			26.59460	21.169	14.79	0.0537	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,723.19460	1,777.369	14.79	0.9463	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			2,000.21170	2,057.046	15.86	0.9115	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			55.70820	49.377	15.89	0.0878	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			2,009.80820	2,066.677	15.89	0.9122	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			55.30770	49.013	15.91	0.0872	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			2,019.40770	2,076.313	15.91	0.9128	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			56.11170	49.746	15.86	0.0885	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			223.20170	205.480	14.58	0.2404	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,473.10170	1,519.980	14.58	0.7596	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			221.55020	203.934	14.59	0.2388	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,481.45020	1,528.434	14.59	0.7612	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			224.86970	207.038	14.57	0.2419	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,464.76970	1,511.538	14.57	0.7581	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												5,942,670.30	643	21,183
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.29310		9.25070			0.0000	929,310.00	100	1,040
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.52960		9.49170			0.0000	0.00	0	0
Total CAD/ R Future												929,310.00	100	1,040
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.99570	1.275	12.45	0.0070	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,570.29570	1,528.175	12.45	0.9930	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.94960	1.217	12.45	0.0067	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,580.24960	1,538.117	12.45	0.9933	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			1.04380	1.335	12.45	0.0073	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,560.34380	1,518.235	12.45	0.9927	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			437.14810	450.388	13.12	0.5409	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			425.44810	400.788	13.12	0.4591	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			432.66550	445.756	13.13	0.5371	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			430.96550	406.156	13.13	0.4629	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			441.67110	455.058	13.11	0.5446	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			419.97110	395.458	13.11	0.4554	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												929,310.00	100	1,040
CF CANDCO	On	28/03/2018	Foreign Exchange Future			0.14400		1.24490			0.0000	0.00	0	5,000
Total CF CANDO CAHB Future												0.00	0	5,000
Total CF CANDO CAHB												0.00	0	5,000
CF CANDCO	On	28/03/2018	Foreign Exchange Future			0.02750		0.29310			0.0000	0.00	0	5,000
Total CF CANDO CAHC Future												0.00	0	5,000

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAHC									0.00	0	5,000
CF CANDOOn 28/03/2018 Foreign Exchange Future			8.13450		50.89740			0.0000	0.00	0	5,000
Total CF CANDO CAHE Future									0.00	0	5,000
Total CF CANDO CAHE									0.00	0	5,000
CHF / R On 18/06/2018 Foreign Exchange Future			12.72160		12.75500			0.0000	0.00	0	1,215
CHF / R On 17/09/2018 Foreign Exchange Future			12.97250		13.01000			0.0000	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Future			13.22120		13.26050			0.0000	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Future			13.71080		13.75000			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			25.24220	24.855	16.80	0.0572	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.54	Put			1,810.24220	1,843.255	16.80	0.9428	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.55	Call			24.99170	24.605	16.83	0.0566	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.55	Put			1,819.99170	1,853.005	16.83	0.9434	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.53	Call			25.49620	25.110	16.76	0.0578	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.53	Put			1,800.49620	1,833.510	16.76	0.9422	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.04	Call			58.92720	55.091	15.15	0.0901	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.04	Put			2,088.92720	2,122.591	15.15	0.9099	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.05	Call			58.24490	54.443	15.16	0.0891	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.05	Put			2,098.24490	2,131.943	15.16	0.9109	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.03	Call			59.61720	55.745	15.15	0.0910	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.03	Put			2,079.61720	2,113.245	15.15	0.9090	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.21	Call			612.59780	591.193	12.99	0.5252	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.21	Put			562.09780	579.993	12.99	0.4748	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.22	Call			608.01790	587.056	13.01	0.5225	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.22	Put			567.51790	585.856	13.01	0.4775	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.20	Call			617.20070	595.354	12.98	0.5279	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.20	Put			556.70070	574.154	12.98	0.4721	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.74	Call			520.14240	507.082	14.84	0.3604	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.74	Put			1,510.14240	1,536.282	14.84	0.6396	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.72	Call			524.74260	511.580	14.81	0.3631	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.72	Put			1,494.74260	1,520.780	14.81	0.6369	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.73	Call			522.43920	509.322	14.83	0.3618	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.73	Put			1,502.43920	1,528.522	14.83	0.6382	0.00	0	0
Total CHF / R Option									0.00	0	0
Total CHF / R									0.00	0	1,215
CNH / R On 18/06/2018 Foreign Exchange Future			1.88410		1.89960			0.0000	0.00	0	0
CNH / R On 17/09/2018 Foreign Exchange Future			1.89830		1.91270			0.0000	0.00	0	0
CNH / R On 14/12/2018 Foreign Exchange Future			1.91220		1.92570			0.0000	0.00	0	0
CNH / R On 14/06/2019 Foreign Exchange Future			1.93970		1.95210			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 CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			138.94480	107.944	13.96	0.1631	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,342.94480	1,466.944	13.96	0.8369	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			124.82200	96.344	14.06	0.1479	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,428.82200	1,555.344	14.06	0.8521	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			154.59270	120.878	13.85	0.1795	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,258.59270	1,379.878	13.85	0.8205	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,345.56130	2,464.228	15.04	0.8509	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			162.47330	138.423	15.16	0.1410	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,435.47330	2,555.423	15.16	0.8590	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			153.04120	130.206	15.27	0.1333	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,526.04120	2,647.206	15.27	0.8667	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			172.56130	147.228	15.04	0.1491	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			969.02160	890.804	13.50	0.5270	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			812.02160	868.804	13.50	0.4730	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			923.04840	848.149	13.57	0.5092	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			866.04840	926.149	13.57	0.4908	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,016.82840	935.298	13.43	0.5450	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			759.82840	813.298	13.43	0.4550	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,327.37720	1,387.294	14.23	0.5077	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,109.14820	1,046.692	14.29	0.4799	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,388.14820	1,449.692	14.29	0.5201	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,071.15940	1,010.319	14.34	0.4676	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,450.15940	1,513.319	14.34	0.5324	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,148.37720	1,084.294	14.23	0.4923	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.01600		2.02820			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.05640		2.06880			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.09110		2.10450			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.25780		2.27070			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			88.34980	82.787	15.72	0.1131	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,006.34980	2,122.787	15.72	0.8869	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			77.97410	77.497	15.95	0.1058	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,095.97410	2,217.497	15.95	0.8942	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			99.86510	88.579	15.49	0.1210	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,917.86510	2,028.579	15.49	0.8790	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			160.27400	136.561	15.87	0.1260	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,972.27400	3,072.561	15.87	0.8740	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			149.51620	126.759	15.88	0.1184	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,061.51620	3,162.759	15.88	0.8816	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			139.41540	117.590	15.89	0.1112	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,151.41540	3,253.590	15.89	0.8888	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			905.56150	961.902	14.29	0.4583	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,105.48800	1,030.004	14.37	0.5262	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			960.48800	1,019.004	14.37	0.4738	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,062.01140	988.691	14.45	0.5109	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,017.01140	1,077.691	14.45	0.4891	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,150.56150	1,072.902	14.29	0.5417	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,159.72900	2,073.807	14.48	0.6605	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			852.72900	895.807	14.48	0.3395	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,105.15340	2,020.549	14.55	0.6495	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			898.15340	942.549	14.55	0.3505	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,051.38650	1,968.233	14.61	0.6384	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			944.38650	990.233	14.61	0.3616	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			1.53090		1.54570			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.55090		1.56610			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.56930		1.58510			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.66270		1.67790			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			35.32580	25.863	16.87	0.0503	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,178.32580	2,316.864	16.87	0.9497	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			30.97720	22.641	16.97	0.0446	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,273.97720	2,413.641	16.97	0.9554	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			40.26640	29.541	16.77	0.0567	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,083.26640	2,220.541	16.77	0.9433	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			82.98890	67.361	16.96	0.0838	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,821.98890	2,958.361	16.96	0.9162	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			77.09670	62.435	17.05	0.0783	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,916.09670	3,053.435	17.05	0.9217	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			71.22330	56.908	17.08	0.0722	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,010.22330	3,147.908	17.08	0.9278	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			841.38500	754.945	14.17	0.5227	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			690.38500	761.945	14.17	0.4773	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			796.65560	714.273	14.28	0.5022	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			745.65560	821.273	14.28	0.4978	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			888.27460	797.741	14.06	0.5436	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			637.27460	704.741	14.06	0.4564	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			847.89380	787.135	16.03	0.4087	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,668.89380	1,760.135	16.03	0.5913	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			819.06590	760.087	16.12	0.3973	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	14/06/2019	Foreign Exchange Option	1.77	Put			1,740.06590	1,833.087	16.12	0.6027	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			877.83870	815.262	15.94	0.4203	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,598.83870	1,688.262	15.94	0.5797	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			0.11690		0.11780			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11650		0.11750			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11580		0.11730			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11200		0.11500			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	18/06/2018	Foreign Exchange Future			1.55860		1.57670			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.58200		1.60090			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.60330		1.62260			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65350		1.67270			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.65380		8.69050			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.75230		8.79160			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.84960		8.89060			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.36940		9.40600			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			15.23960	12.508	15.33	0.0476	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,164.73960	1,198.708	15.33	0.9524	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			14.89210	12.227	15.36	0.0466	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,174.39210	1,208.427	15.36	0.9534	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			15.59560	12.796	15.30	0.0486	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,155.09560	1,188.996	15.30	0.9514	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			59.78500	53.198	14.88	0.1232	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,198.18500	1,230.898	14.88	0.8768	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			58.87010	52.362	14.90	0.1215	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,207.27010	1,240.062	14.90	0.8785	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			60.71280	54.047	14.87	0.1249	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,189.11280	1,221.747	14.87	0.8751	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			407.84480	383.803	13.80	0.4968	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			437.24480	454.203	13.80	0.5032	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			403.62490	379.728	13.81	0.4930	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			443.02490	460.128	13.81	0.5070	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			399.43950	375.690	13.83	0.4893	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			448.83950	466.090	13.83	0.5107	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			413.82410	397.409	14.90	0.3963	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			927.82410	948.009	14.90	0.6037	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			410.94210	394.597	14.92	0.3941	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			934.94210	955.197	14.92	0.6059	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			416.72680	400.241	14.89	0.3986	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			920.72680	940.841	14.89	0.6014	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			1.24760		1.25070			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.25440		1.25850			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.26200		1.26600			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33580		1.33840			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			693.00000	724.000		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			793.00000	824.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			593.00000	624.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			1,115.00000	1,156.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			1,215.00000	1,256.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			1,015.00000	1,056.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			60.00000	20.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			40.00000	80.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			160.00000	120.000		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			184.00000	158.000		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			84.00000	58.000		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			284.00000	258.000		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			1.41480		1.40610			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
QUANTO £	On 17/09/2018	Foreign Exchange Future			1.42010		1.41160			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			1.23840		1.23510			0.0000	0.00	0	190
QUANTO €	On 17/09/2018	Foreign Exchange Future			1.24730		1.24420			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	190
Total QUANTO € / \$											0.00	0	190
R / ¥	EN On 18/06/2018	Foreign Exchange Future			8.74900	0.11240	8.75420			0.0000	0.00	0	0
R / ¥	EN On 17/09/2018	Foreign Exchange Future			8.59340	0.11240	8.59640			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		0.11240	3,075.57190	2,948.045	14.85	0.5639	0.00	0	0
R / ¥	EN On 18/06/2018	Foreign Exchange Option	8.67	Put		0.11240	2,233.57190	2,158.045	14.85	0.4361	0.00	0	0
R / ¥	EN On 18/06/2018	Foreign Exchange Option	8.68	Call		0.11240	3,022.30340	2,894.858	14.85	0.5577	0.00	0	0
R / ¥	EN On 18/06/2018	Foreign Exchange Option	8.68	Put		0.11240	2,280.30340	2,204.858	14.85	0.4423	0.00	0	0
R / ¥	EN On 18/06/2018	Foreign Exchange Option	8.66	Call		0.11240	3,129.44550	3,001.861	14.85	0.5701	0.00	0	0
R / ¥	EN On 18/06/2018	Foreign Exchange Option	8.66	Put		0.11240	2,187.44550	2,111.861	14.85	0.4299	0.00	0	0
R / ¥	EN On 18/06/2018	Foreign Exchange Option	8.89	Call		0.11240	1,984.87250	1,867.070	14.53	0.4253	0.00	0	0
R / ¥	EN On 18/06/2018	Foreign Exchange Option	8.89	Put		0.11240	3,342.87250	3,277.070	14.53	0.5747	0.00	0	1,200
R / ¥	EN On 17/09/2018	Foreign Exchange Option	8.60	Call		0.11240	3,905.96020	3,724.391	15.65	0.5191	0.00	0	0
R / ¥	EN On 17/09/2018	Foreign Exchange Option	8.60	Put		0.11240	3,941.96020	3,790.391	15.65	0.4809	0.00	0	0
R / ¥	EN On 17/09/2018	Foreign Exchange Option	8.61	Call		0.11240	3,851.93030	3,670.444	15.62	0.5148	0.00	0	0
R / ¥	EN On 17/09/2018	Foreign Exchange Option	8.61	Put		0.11240	3,987.93030	3,836.444	15.62	0.4852	0.00	0	0
R / ¥	EN On 17/09/2018	Foreign Exchange Option	8.62	Call		0.11240	3,797.33300	3,615.834	15.59	0.5105	0.00	0	0
R / ¥	EN On 17/09/2018	Foreign Exchange Option	8.62	Put		0.11240	4,033.33300	3,881.834	15.59	0.4895	0.00	0	0
Total R / ¥EN Option											0.00	0	1,200
Total R / ¥EN											0.00	0	1,483
SGD / R	On 18/06/2018	Foreign Exchange Future			9.11960		9.18690			0.0000	0.00	0	0
SGD / R	On 17/09/2018	Foreign Exchange Future			9.24290		9.31290			0.0000	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Future			9.36250		9.43360			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future			9.94630		10.01140			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			29.25240	21.288	14.21	0.0765	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Put			942.35240	1,001.688	14.21	0.9235	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Call			28.54530	20.791	14.23	0.0749	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Put			951.64530	1,011.191	14.23	0.9251	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.09	Call			29.91170	21.797	14.18	0.0782	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.09	Put			933.01170	992.197	14.18	0.9218	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			124.02800	105.787	13.65	0.2188	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			811.12800	862.887	13.65	0.7812	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			122.32210	104.286	13.67	0.2162	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			819.42210	871.386	13.67	0.7838	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			125.75840	107.310	13.62	0.2215	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			802.85840	854.410	13.62	0.7785	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			441.45990	401.523	12.69	0.5187	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			377.85990	409.023	12.69	0.4813	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			436.81610	397.302	12.70	0.5148	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			383.21610	414.802	12.70	0.4852	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			446.14050	405.786	12.67	0.5226	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			372.54050	403.286	12.67	0.4774	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			606.95120	573.326	13.50	0.5182	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			585.55120	617.026	13.50	0.4818	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			602.72780	569.352	13.51	0.5156	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			591.32780	623.052	13.51	0.4844	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			598.61560	565.404	13.53	0.5130	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			597.21560	629.104	13.53	0.4870	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			2.97010		2.99770			0.0000	1,692,957.00	570	6,950
TRY / R	On	17/09/2018	Foreign Exchange Future			2.92320		2.95220			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.87720		2.90640			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.87920		2.90290			0.0000	0.00	0	0
Total TRY / R Future												1,692,957.00	570	6,950
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.88360	0.829	17.86	0.0097	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			663.18360	690.729	17.86	0.9903	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.87490	0.825	18.05	0.0096	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			673.17490	700.725	18.05	0.9904	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.89280	0.833	17.67	0.0098	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			653.19280	680.734	17.67	0.9902	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			11.38030	8.130	13.12	0.0708	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			419.18030	444.930	13.12	0.9292	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			10.69500	7.635	13.15	0.0670	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			428.49500	454.435	13.15	0.9330	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			12.10570	8.656	13.09	0.0748	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			409.90570	435.456	13.09	0.9252	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			100.34340	86.178	12.76	0.4066	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			163.94340	178.978	12.76	0.5934	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			96.54860	82.761	12.78	0.3949	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			170.14860	185.561	12.78	0.6051	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			104.25440	89.708	12.74	0.4185	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			157.85440	172.508	12.74	0.5815	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			36.98390	33.340	15.75	0.1402	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			664.08390	684.140	15.75	0.8598	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			36.39010	32.812	15.82	0.1379	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			673.49010	693.612	15.82	0.8621	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			37.59470	33.883	15.67	0.1425	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			654.69470	674.683	15.67	0.8575	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												1,692,957.00	570	6,950
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.22500		1.23910			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.20710		1.22100			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.18620		1.19990			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.15450		1.16760			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												3 296 072 973.30	273,941	1,634,407
Total Options												189 188.30	5,100	3,191,325
Grand Total:												3,296,262,161.60	279,041	4,825,732