



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: 27/03/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/03/2018 Foreign Exchange Future			11.64000		11.65750			0.0000	0.00	0	0
\$ / R On 28/03/2018 Foreign Exchange Future			11.64310		11.65760			0.0000	0.00	0	50,000
\$ / R On 29/03/2018 Foreign Exchange Future			11.64310		11.65760			0.0000	116,431,000.00	10,000	1,709
\$ / R On 06/04/2018 Foreign Exchange Future			11.65240		11.66790			0.0000	0.00	0	40,250
\$ / R On 10/04/2018 Foreign Exchange Future			11.65600		11.67360			0.0000	0.00	0	0
\$ / R On 16/04/2018 Foreign Exchange Future			11.66750		11.68520			0.0000	1,610,115.00	138	192
\$ / R On 17/04/2018 Foreign Exchange Future			11.66940		11.68700			0.0000	0.00	0	1,551
\$ / R On 24/04/2018 Foreign Exchange Future			11.68280		11.69910			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.68470		11.70080			0.0000	0.00	0	0
\$ / R On 26/04/2018 Foreign Exchange Future			11.68660		11.70260			0.0000	0.00	0	1,846
\$ / R On 30/04/2018 Foreign Exchange Future			11.69430		11.70950			0.0000	0.00	0	506
\$ / R On 02/05/2018 Foreign Exchange Future			11.69750		11.71250			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			11.70560		11.72010			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			11.70890		11.72320			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.71210		11.72620			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.71700		11.73080			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.71860		11.73230			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.72350		11.73690			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			11.74410		11.75650			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			11.76860		11.78270			0.0000	584,428,676.00	49,660	849,033
\$ / R On 29/06/2018 Foreign Exchange Future			11.78350		11.79870			0.0000	0.00	0	1,790

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/07/2018	Foreign Exchange Future			11.78800		11.80310			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			11.79400		11.80900			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			11.81500		11.82980			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			11.82090		11.83570			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			11.82240		11.83720			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			11.82540		11.84020			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			11.83140		11.84610			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			11.84190		11.85650			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			11.85090		11.86540			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			11.87780		11.89210			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			11.90320		11.91730			0.0000	7,760,886.40	652	50,377
\$ / R	On	28/09/2018	Foreign Exchange Future			11.91970		11.93360			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			11.95910		11.97310			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			11.96500		11.97900			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			11.96790		11.98190			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			11.97520		11.98920			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			11.98690		12.00090			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			11.99120		12.00530			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.01170		12.02580			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.02770		12.04190			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.03210		12.04630			0.0000	553,476.60	46	21,381
\$ / R	On	31/12/2018	Foreign Exchange Future			12.05700		12.07110			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.12030		12.13430			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.16780		12.18170			0.0000	0.00	0	2,515
\$ / R	On	27/03/2019	Foreign Exchange Future			12.18080		12.21800			0.0000	53,766,051.20	4,414	4,414
\$ / R	On	14/06/2019	Foreign Exchange Future			12.30700		12.32100			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			12.59840		12.61270			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			12.89480		12.90880			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			12.97150		12.98530			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.05160		13.06500			0.0000	0.00	0	0
Total \$ / R Future												764,550,205.20	64,910	1,122,636
\$ / R	On	27/03/2018	Foreign Exchange Option	12.50	Put			842.50800	860.000	13.10	1.0000	0.00	0	0
\$ / R	On	27/03/2018	Foreign Exchange Option	12.50	Call			0.00800	0.000	13.10	0.0000	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Put			86.40900	86.741	14.73	0.8023	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Call			24.00900	9.841	14.73	0.1977	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Put			46.94600	41.392	13.25	0.5815	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Call			44.54600	24.492	13.25	0.4185	0.00	0	50,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Put			197.96420	208.199	17.94	0.9693	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Call			5.56420	1.299	17.94	0.0307	64,960.00	50,000	0
\$ / R	On	28/03/2018	Foreign Exchange Option	12.00	Put			343.40180	357.059	21.65	0.9961	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	12.00	Call			1.00180	0.159	21.65	0.0039	0.00	0	5,000
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Put			186.07500	191.641	15.25	0.9200	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Call			13.67500	4.741	15.25	0.0800	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	11.96	Put			307.23290	317.868	17.25	0.9820	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.96	Call			4.83290	0.968	17.25	0.0180	0.00	0	60,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put		1,342.41000	1,356.909	40.02	0.9999	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call		0.01000	0.009	40.02	0.0001	0.00	0	4,000
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Call		24.32400	11.178	14.17	0.1717	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Put		126.72400	128.078	14.17	0.8283	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Put		222.26910	229.794	15.86	0.9492	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Call		9.86910	2.894	15.86	0.0508	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Call		31.09980	16.009	13.70	0.2333	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Put		103.49980	102.909	13.70	0.7667	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		2,942.40000	2,956.900	39.52	1.0000	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		0.00000	0.000	39.52	0.0000	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Put		349.75170	360.315	13.82	0.8986	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Call		17.65170	12.715	13.82	0.1014	0.00	0	100,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Put		395.38660	407.045	14.14	0.9224	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Call		13.28660	9.445	14.14	0.0776	0.00	0	20,000
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put		73.78030	71.341	11.84	0.4224	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call		131.68030	113.741	11.84	0.5776	0.00	0	20,000
\$ / R	On	10/04/2018	Foreign Exchange Option	11.65	Put		0.00000	102.308	11.56	0.4864	0.00	0	0
\$ / R	On	10/04/2018	Foreign Exchange Option	11.65	Call		0.00000	108.308	11.56	0.5136	2,166,150.00	20,000	20,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put		543.56380	556.481	13.81	0.9176	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call		18.76380	13.981	13.81	0.0824	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Put		281.61790	288.492	12.85	0.7321	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Call		68.61790	57.892	12.85	0.2679	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		2,591.10820	2,607.369	22.94	0.9992	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		0.20820	0.169	22.94	0.0008	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		3,299.45750	3,315.486	27.63	0.9992	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		0.25750	0.186	27.63	0.0008	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		4,109.24500	4,125.329	29.01	0.9999	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		0.04500	0.029	29.01	0.0001	0.00	0	2,000
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put		462.60360	471.203	13.85	0.8095	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call		55.20360	47.803	13.85	0.1905	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put		310.44930	315.070	13.07	0.6693	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call		109.94930	99.370	13.07	0.3307	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Put		282.46870	286.488	12.94	0.6398	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call		121.96870	110.789	12.94	0.3602	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put		456.76090	464.138	13.73	0.7861	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call		66.26090	58.439	13.73	0.2139	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call		186.64580	173.049	12.35	0.5024	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put		177.14580	178.749	12.35	0.4976	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		3,521.10710	3,536.183	29.04	0.9983	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		0.60710	0.483	29.04	0.0017	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call		153.30380	140.800	12.63	0.4324	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put		223.80380	226.500	12.63	0.5676	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call		161.13220	148.345	12.56	0.4495	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put		211.63220	214.045	12.56	0.5505	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		2,091.12780	2,106.218	19.19	0.9974	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		0.62780	0.518	19.19	0.0026	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,950.70220	3,965.855	29.04	0.9994	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.20220	0.155	29.04	0.0006	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			240.73690	243.511	12.76	0.5783	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			153.23690	141.011	12.76	0.4217	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			811.76460	822.700	14.95	0.9177	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			24.26460	20.200	14.95	0.0823	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			308.01110	292.609	12.15	0.6791	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			95.51110	95.109	12.15	0.3209	0.00	0	2,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			386.13920	390.971	13.38	0.7024	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			106.23920	96.571	13.38	0.2976	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,907.26070	3,921.448	27.22	0.9988	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.46070	0.348	27.22	0.0012	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			1,035.81080	1,047.211	15.61	0.9393	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			19.01080	16.111	15.61	0.0607	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			1.18620	0.980	18.48	0.0043	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			2,137.98620	2,152.080	18.48	0.9957	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,674.63740	2,688.702	21.21	0.9969	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.83740	0.802	21.21	0.0031	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			23.82870	20.544	15.60	0.0714	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			1,043.02870	1,053.544	15.60	0.9286	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			4,029.61130	4,043.303	26.08	0.9990	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.41130	0.303	26.08	0.0010	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,770.18880	2,783.944	21.45	0.9965	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.98880	0.944	21.45	0.0035	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,568.73480	2,582.368	20.04	0.9963	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			1.03480	0.968	20.04	0.0037	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			552.36280	558.305	14.09	0.7745	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			84.66280	76.905	14.09	0.2255	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			846.81170	831.976	12.67	0.9433	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			14.51170	13.376	12.67	0.0567	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			238.45740	223.937	12.53	0.5229	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			206.15740	205.337	12.53	0.4771	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			401.47750	404.838	13.54	0.6666	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			138.37750	128.338	13.54	0.3334	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,675.00640	3,687.270	23.83	0.9961	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			1.50640	1.370	23.83	0.0039	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			2,048.43490	2,060.091	17.18	0.9857	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			4.93490	4.191	17.18	0.0143	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			4,134.07200	4,146.413	23.83	0.9984	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.57200	0.513	23.83	0.0016	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,917.31120	5,931.415	21.79	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.01100	0.014	21.79	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,927.31100	5,941.414	21.79	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.01150	0.015	21.79	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,907.31150	5,921.415	21.79	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,597.53820	4,611.686	21.79	0.9991	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	16.38	Call			0.23820	0.286	21.79	0.0009	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,329.83600	3,344.213	21.09	0.9925	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			2.53600	2.814	21.09	0.0075	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			16.12540	13.090	16.82	0.0359	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,873.42540	1,884.490	16.82	0.9641	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			44.24230	39.408	16.12	0.0958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,311.54230	1,320.808	16.12	0.9042	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			102.33720	95.008	14.90	0.2081	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			819.63720	826.408	14.90	0.7919	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			822.91020	808.276	12.15	0.8838	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			40.21020	39.676	12.15	0.1162	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			48.15820	43.172	16.06	0.1037	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,265.45820	1,274.572	16.06	0.8963	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			216.26400	205.659	13.61	0.3945	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			433.56400	437.059	13.61	0.6055	0.00	0	35,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			51.09670	46.426	16.01	0.1104	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,228.39670	1,237.826	16.01	0.8896	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,359.77090	3,374.174	21.20	0.9927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			2.47090	2.774	21.20	0.0073	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			69.98840	64.309	15.51	0.1478	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			1,037.28840	1,045.709	15.51	0.8522	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,718.83370	3,733.147	21.79	0.9953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1.53370	1.747	21.79	0.0047	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			14.55260	11.682	16.89	0.0324	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,931.85260	1,943.082	16.89	0.9676	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			28.87700	24.823	16.42	0.0638	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,546.17700	1,556.224	16.42	0.9362	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			3,030.63950	3,044.695	19.98	0.9910	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			3.33950	3.295	19.98	0.0090	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			448.76100	434.653	12.66	0.6601	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			166.06100	166.053	12.66	0.3399	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			119.22070	111.149	14.66	0.2380	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			736.52070	742.549	14.66	0.7620	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,737.47470	4,751.611	21.79	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.17470	0.211	21.79	0.0007	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,930.98350	2,944.896	19.61	0.9903	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			3.68350	3.496	19.61	0.0097	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			33.11250	28.808	16.32	0.0728	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,470.41250	1,480.208	16.32	0.9272	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,748.74310	3,763.047	21.79	0.9956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			1.44310	1.647	21.79	0.0044	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			36.06510	31.603	16.26	0.0790	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,423.36510	1,433.003	16.26	0.9210	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,377.68490	4,391.855	21.79	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.38490	0.455	21.79	0.0014	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			21.21170	17.712	16.63	0.0472	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,718.51170	1,729.112	16.63	0.9528	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,707.48680	4,721.625	21.79	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.18680	0.226	21.79	0.0007	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			8.73530	6.603	17.24	0.0192	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			2,226.03530	2,238.003	17.24	0.9808	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,649.06650	3,663.405	21.79	0.9947	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			1.76650	2.005	21.79	0.0053	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			21.95120	18.392	16.60	0.0488	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,699.25120	1,709.791	16.60	0.9512	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,627.52300	4,641.668	21.79	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.22300	0.268	21.79	0.0008	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			7.37960	5.458	17.36	0.0161	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,324.67960	2,336.858	17.36	0.9839	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,597.32420	5,611.431	21.79	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.02420	0.031	21.79	0.0001	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			5,217.35880	5,231.473	21.79	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.05880	0.073	21.79	0.0002	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,497.33060	5,511.439	21.79	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.03060	0.039	21.79	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			11.65730	9.125	17.04	0.0258	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			2,058.95730	2,070.525	17.04	0.9742	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			13.36100	10.624	16.95	0.0297	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,980.66100	1,992.024	16.95	0.9703	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,427.33610	5,441.446	21.79	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.03610	0.046	21.79	0.0002	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			11.46040	8.953	17.05	0.0254	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			2,068.76040	2,080.353	17.05	0.9746	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			146.90880	138.079	14.30	0.2857	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			624.20880	629.479	14.30	0.7143	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			10.34860	7.987	17.12	0.0229	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			2,127.64860	2,139.387	17.12	0.9771	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			149.11670	140.220	14.27	0.2894	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			616.41670	621.620	14.27	0.7106	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			12.06140	9.479	17.02	0.0268	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			2,039.36140	2,050.879	17.02	0.9732	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			5,137.37070	5,151.488	21.79	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.07070	0.088	21.79	0.0003	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			6.03470	4.822	17.91	0.0140	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,473.33470	2,486.222	17.91	0.9860	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			20.49660	17.056	16.65	0.0456	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,737.79660	1,748.456	16.65	0.9544	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			12.26880	9.661	17.01	0.0272	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			2,029.56880	2,041.061	17.01	0.9728	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,867.43060	4,881.559	21.79	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.13060	0.159	21.79	0.0005	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			181.00980	171.225	13.93	0.3410	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			518.30980	522.625	13.93	0.6590	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			4,008.14470	4,022.378	21.79	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.84470	0.978	21.79	0.0027	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,751.73070	2,765.325	18.95	0.9889	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			4.43070	3.925	18.95	0.0111	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2.25120	2.639	21.61	0.0069	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,469.55120	3,484.039	21.61	0.9931	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			138.39400	129.835	14.40	0.2714	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			655.69400	661.235	14.40	0.7286	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,519.46040	3,533.981	21.79	0.9933	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			2.16040	2.581	21.79	0.0067	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			533.00090	537.452	13.98	0.6674	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			175.70090	166.052	13.98	0.3326	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			34.26390	29.896	16.30	0.0752	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,451.56390	1,461.296	16.30	0.9248	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,439.60830	3,454.074	21.50	0.9930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			2.30830	2.674	21.50	0.0070	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			608.65970	613.796	14.24	0.7069	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			151.35970	142.396	14.24	0.2931	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,767.30000	8,781.400	21.79	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	21.79	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			3,220.09620	3,234.371	20.69	0.9920	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			2.79620	2.971	20.69	0.0080	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			250.50070	239.230	13.34	0.4433	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			367.80070	370.630	13.34	0.5567	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			173.10270	163.524	14.01	0.3285	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			540.40270	544.924	14.01	0.6715	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			657.62700	643.563	12.31	0.8086	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			74.92700	74.963	12.31	0.1914	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			303.31820	290.323	13.00	0.5116	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			290.61820	291.723	13.00	0.4884	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			312.70390	298.987	12.95	0.5225	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			280.00390	280.387	12.95	0.4775	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,593.80640	1,604.009	16.47	0.9413	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			26.50640	22.609	16.47	0.0587	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			390.12970	376.115	12.77	0.6054	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			207.42970	207.515	12.77	0.3946	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			114.48540	114.458	12.48	0.2617	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			547.18540	533.058	12.48	0.7383	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			147.48570	147.458	12.60	0.3132	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			480.18570	466.058	12.60	0.6868	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			289.64410	277.739	13.08	0.4954	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			306.94410	309.139	13.08	0.5046	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			254.42370	254.685	12.89	0.4499	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			337.12370	323.285	12.89	0.5501	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			525.63510	530.020	13.95	0.6632	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			178.33510	168.620	13.95	0.3368	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.01120	0.015	21.79	0.0001	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,822.50830	3,837.932	20.47	0.9961	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.20830	1.432	20.47	0.0039	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			2,020.72180	2,033.104	17.42	0.9593	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			19.42180	16.604	17.42	0.0407	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,301.73930	4,317.038	20.47	0.9984	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.43930	0.539	20.47	0.0016	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			2,193.22960	2,205.877	17.67	0.9661	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			16.32960	13.877	17.67	0.0339	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,821.80100	1,833.494	17.10	0.9381	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			30.80100	27.494	17.10	0.0619	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			237.76730	227.055	13.89	0.3897	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			498.76730	503.055	13.89	0.6103	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,946.87850	1,958.889	17.32	0.9477	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			25.87850	22.889	17.32	0.0523	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			2,002.89990	2,014.814	17.42	0.9381	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			32.69990	29.813	17.42	0.0619	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			15.04460	13.684	18.18	0.0299	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,629.34460	2,642.784	18.18	0.9701	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			4,105.45910	4,120.285	18.81	0.9968	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			1.15910	1.185	18.81	0.0032	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,376.72270	2,389.174	18.00	0.9579	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			22.42270	20.074	18.00	0.0421	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,886.06670	3,900.901	18.81	0.9953	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			1.76670	1.801	18.81	0.0047	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,472.59040	2,485.398	18.07	0.9623	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			19.79040	17.798	18.07	0.0377	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			508.58450	512.073	13.92	0.5807	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			288.78450	277.473	13.92	0.4193	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,975.57960	3,990.401	18.59	0.9954	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			1.67960	1.801	18.59	0.0046	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,994.11550	2,005.622	17.32	0.9280	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			40.21550	37.022	17.32	0.0720	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,474.54460	4,489.302	18.59	0.9981	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			0.64460	0.702	18.59	0.0019	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			234.39510	224.819	14.49	0.3414	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			42.48080	39.333	17.38	0.0739	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			2,045.98080	2,057.433	17.38	0.9261	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,324.47680	4,339.150	18.27	0.9972	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			0.97680	1.050	18.27	0.0028	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			697.89510	702.919	14.49	0.6586	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,771.56670	2,785.239	17.92	0.9673	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			16.96670	16.139	17.92	0.0327	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			4,162.36620	4,174.216	17.38	0.9951	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			4.46620	2.016	17.38	0.0049	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,971.96000	1,982.561	17.11	0.8999	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			64.06000	60.361	17.11	0.1001	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,679.92890	4,693.004	17.38	0.9979	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			2.02890	0.804	17.38	0.0021	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			190.33790	182.796	15.45	0.2533	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			1,123.03790	1,129.596	15.45	0.7467	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,016.48180	999.854	12.51	0.8307	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			99.18180	96.654	12.51	0.1693	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			3,245.93370	3,255.872	18.39	0.9665	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			23.23370	19.072	18.39	0.0335	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			262.81990	253.528	14.76	0.3340	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			845.51990	850.328	14.76	0.6660	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			4,230.10020	4,242.175	18.64	0.9893	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			7.40020	5.375	18.64	0.0107	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			4,061.94110	4,073.615	18.64	0.9867	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			9.24110	6.815	18.64	0.0133	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			4,131.13620	4,142.983	18.64	0.9879	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			8.43620	6.183	18.64	0.0121	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			172.25370	165.213	15.66	0.2320	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,214.95370	1,222.013	15.66	0.7680	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,822.36220	1,831.996	16.74	0.8701	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			89.66220	85.196	16.74	0.1299	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			83.15010	78.924	16.86	0.1213	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,895.85010	1,905.724	16.86	0.8787	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			237.31750	228.597	14.98	0.3064	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			930.01750	935.397	14.98	0.6936	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			118.20770	112.775	16.32	0.1664	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,560.90770	1,569.575	16.32	0.8336	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			4,170.70640	4,182.647	18.64	0.9885	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			8.00640	5.847	18.64	0.0115	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			228.70060	220.183	15.06	0.2969	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			961.40060	966.983	15.06	0.7031	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			131.40580	125.565	16.16	0.1827	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,464.10580	1,472.365	16.16	0.8173	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,378.76840	4,391.148	18.64	0.9912	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			6.06840	4.348	18.64	0.0088	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			5,104.94230	5,118.299	18.64	0.9967	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			2.24230	1.499	18.64	0.0033	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			419.70150	406.794	13.78	0.4850	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			502.40150	503.594	13.78	0.5150	0.00	0	13,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,507.92590	1,516.375	16.23	0.8249	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			125.22590	119.575	16.23	0.1751	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			531.15190	516.575	13.38	0.5739	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			363.85190	363.375	13.38	0.4261	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			317.03750	306.314	14.37	0.3894	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			699.73750	703.114	14.37	0.6106	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			667.88270	651.995	13.04	0.6656	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			250.58270	248.795	13.04	0.3344	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			483.10010	469.160	13.52	0.5377	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			415.80010	415.960	13.52	0.4623	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			29.90760	25.889	18.15	0.0443	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,962.60760	2,972.689	18.15	0.9557	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			556.58080	541.707	13.31	0.5922	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			339.28080	338.507	13.31	0.4078	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			610.29620	594.878	13.17	0.6290	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			292.99620	291.678	13.17	0.3710	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			29.64490	25.617	18.15	0.0439	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,972.34490	2,982.417	18.15	0.9561	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			29.38400	25.347	18.16	0.0435	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,982.08400	2,992.147	18.16	0.9565	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,325.02740	4,337.492	19.04	0.9867	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			8.62740	7.191	19.04	0.0133	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,954.38030	1,964.097	16.92	0.8761	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			87.98030	83.797	16.92	0.1239	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,870.69310	4,883.783	19.04	0.9931	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			4.29310	3.483	19.04	0.0069	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,583.84040	2,594.386	17.82	0.9108	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			66.94040	63.486	17.82	0.0892	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			3,129.09600	3,139.686	18.68	0.9368	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			48.09600	44.686	18.68	0.0632	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,502.45840	4,514.972	19.48	0.9796	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			14.35840	12.872	19.48	0.0204	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,938.86320	1,948.018	16.84	0.8483	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			120.76320	115.918	16.84	0.1517	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			5,046.01590	5,059.094	19.48	0.9882	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			7.91590	6.994	19.48	0.0118	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,831.71470	4,844.487	19.47	0.9843	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			10.91470	9.687	19.47	0.0157	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			473.72200	474.733	13.75	0.4553	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			562.92200	549.933	13.75	0.5447	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			119.83060	115.070	16.90	0.1490	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,990.63060	1,999.870	16.90	0.8510	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,922.80610	2,933.312	18.31	0.9195	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			63.70610	60.212	18.31	0.0805	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,271.55110	1,256.258	12.65	0.8546	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			96.25110	95.058	12.65	0.1454	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,430.44180	1,437.670	16.06	0.7563	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			215.74180	208.870	16.06	0.2437	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			363.85910	364.013	13.46	0.3799	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			699.15910	685.213	13.46	0.6201	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,692.61450	4,705.200	19.51	0.9755	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			18.41450	16.900	19.51	0.0245	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,926.43770	1,935.158	16.77	0.8251	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			152.23770	146.858	16.77	0.1749	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,294.32710	5,307.487	19.51	0.9858	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			10.12710	9.187	19.51	0.0142	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,790.56750	1,798.861	16.55	0.7990	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			182.46750	176.561	16.55	0.2010	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,701.04250	3,712.009	19.47	0.9381	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			52.94250	49.709	19.47	0.0619	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			1,410.63860	1,417.649	15.97	0.7314	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			256.93860	249.749	15.97	0.2686	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			869.66210	874.175	14.77	0.5957	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			415.96210	406.275	14.77	0.4043	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			75.15690	71.499	18.56	0.0873	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			3,108.85690	3,119.399	18.56	0.9127	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,921.01070	1,929.682	16.73	0.8149	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			167.31070	161.782	16.73	0.1851	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			301.89370	293.961	15.55	0.3093	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,215.59370	1,221.861	15.55	0.6907	28,644,089.77	23,443	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,247.51060	1,253.907	15.62	0.6979	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			293.81060	286.007	15.62	0.3021	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,926.85960	2,937.273	18.25	0.9034	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			83.15960	79.373	18.25	0.0966	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			74.76590	71.115	18.57	0.0868	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			3,118.46590	3,129.015	18.57	0.9132	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			770.79510	757.228	13.47	0.6358	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			364.49510	365.128	13.47	0.3642	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			75.55230	71.887	18.54	0.0878	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			3,099.25230	3,109.787	18.54	0.9122	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			5,207.09120	5,220.199	19.48	0.9820	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			13.39120	12.299	19.48	0.0180	288,325.46	23,443	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,947.35460	3,958.829	19.48	0.9479	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			43.65460	40.929	19.48	0.0521	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,880.89240	4,893.465	19.40	0.9723	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			21.99240	20.465	19.40	0.0277	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,914.13180	1,922.717	16.68	0.8032	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			185.23180	179.717	16.68	0.1968	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,521.12420	5,534.266	19.40	0.9838	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			12.22420	11.266	19.40	0.0162	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			3,079.26510	3,090.771	18.30	0.8831	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			113.56510	111.071	18.30	0.1169	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			862.44970	850.923	13.79	0.6154	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			480.74970	483.123	13.79	0.3846	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			124.82900	120.221	18.42	0.1192	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,273.12900	3,282.421	18.42	0.8808	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			125.90260	121.281	18.39	0.1202	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			3,254.20260	3,263.481	18.39	0.8798	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	14.05	Call			235.31740	229.510	16.76	0.2159	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			2,103.61740	2,111.710	16.76	0.7841	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			125.36410	120.751	18.41	0.1197	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,263.66410	3,272.951	18.41	0.8803	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			0.00000	711.280	14.33	0.4781	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			0.00000	682.080	14.33	0.5219	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			298.00750	290.796	17.09	0.2345	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,337.00750	2,343.796	17.09	0.7655	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			296.64510	289.447	17.10	0.2335	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,345.64510	2,352.447	17.10	0.7665	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			295.29440	288.109	17.11	0.2326	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,354.29440	2,361.109	17.11	0.7674	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			334.13360	325.158	18.60	0.2095	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,521.43360	3,526.758	18.60	0.7905	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,445.35320	7,456.733	19.44	0.9543	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			58.05320	55.133	19.44	0.0457	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			333.32930	324.365	18.61	0.2090	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,530.62930	3,535.965	18.61	0.7910	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			332.53330	323.570	18.62	0.2085	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,539.83330	3,545.170	18.62	0.7915	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			596.98530	585.524	17.50	0.3098	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,868.18530	2,870.724	17.50	0.6902	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			600.30670	588.824	17.48	0.3113	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,851.50670	2,854.024	17.48	0.6887	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			598.64290	587.171	17.49	0.3105	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,859.84290	2,862.371	17.49	0.6895	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			3,008.42060	3,010.953	17.67	0.6888	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			623.72060	612.453	17.67	0.3112	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			688.14440	676.389	17.63	0.3284	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,963.14440	2,964.789	17.63	0.6716	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			686.40160	674.662	17.64	0.3276	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,971.40160	2,973.062	17.64	0.6724	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			684.66480	672.941	17.64	0.3269	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,979.66480	2,981.341	17.64	0.6731	0.00	0	0
Total \$ / R Option												31,163,525.22	116,886	2,322,636
Total \$ / R												795,713,730.42	181,796	3,445,272
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			11.76860		11.78270			0.0000	317,752.20	27	420
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			11.90320		11.91730			0.0000	59,516.00	5	50
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.03210		12.04630			0.0000	0.00	0	34
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.30700		12.32100			0.0000	0.00	0	0
Total \$ / R MAXI Future												377,268.20	32	504
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			983.50920	754.366	17.16	0.0217	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			215,713.50920	216,894.366	17.16	0.9783	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			966.96650	740.143	17.17	0.0213	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			216,696.96650	217,880.143	17.17	0.9787	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			1,000.34210	768.862	17.15	0.0221	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			214,730.34210	215,908.862	17.15	0.9779	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			6,408.79220	6,060.813	17.27	0.0955	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			215,678.79220	216,740.813	17.27	0.9045	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			6,350.06200	6,004.618	17.28	0.0947	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			216,620.06200	217,684.618	17.28	0.9053	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			6,467.97190	6,117.585	17.25	0.0964	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			214,737.97190	215,797.585	17.25	0.9036	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			7,100.00530	6,741.576	18.73	0.0824	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			321,470.00530	322,531.576	18.73	0.9176	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			7,063.86440	6,705.966	18.75	0.0820	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			322,433.86440	323,495.966	18.75	0.9180	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			7,027.82030	6,670.612	18.77	0.0816	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			323,397.82030	324,460.612	18.77	0.9184	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			29,664.51040	28,944.657	17.10	0.2335	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			234,564.51040	235,244.657	17.10	0.7665	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			29,529.43630	28,810.895	17.11	0.2326	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			235,429.43630	236,110.895	17.11	0.7674	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			29,800.74930	29,079.578	17.09	0.2345	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			233,700.74930	234,379.578	17.09	0.7655	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												377,268.20	32	504
£ / R	On	30/04/2018	Foreign Exchange Future			16.56230	16.68590			0.0000	0.00	0	9	
£ / R	On	15/05/2018	Foreign Exchange Future			16.60670	16.72790			0.0000	0.00	0	11	
£ / R	On	18/06/2018	Foreign Exchange Future			16.69890	16.82150			0.0000	14,194,065.00	850	180,552	
£ / R	On	17/09/2018	Foreign Exchange Future			16.95370	17.07840			0.0000	0.00	0	15,766	
£ / R	On	14/12/2018	Foreign Exchange Future			17.20030	17.32750			0.0000	0.00	0	3,045	
£ / R	On	18/03/2019	Foreign Exchange Future			17.46680	17.59860			0.0000	0.00	0	3,129	
£ / R	On	14/06/2019	Foreign Exchange Future			17.73160	17.86600			0.0000	0.00	0	5,465	
Total £ / R Future												14,194,065.00	850	207,977
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put		649.67460	742.691	14.42	0.8094	0.00	0	0	
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call		105.57460	74.991	14.42	0.1906	0.00	0	0	
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Call		287.38870	231.970	13.90	0.3974	0.00	0	0	
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Put		409.48870	475.270	13.90	0.6026	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call		16,621.50000	16,498.900	21.02	1.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	21.02	0.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		149.17620	120.900	15.50	0.1854	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		1,217.67620	1,312.000	15.50	0.8146	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call		226.39680	187.536	14.97	0.2674	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put		904.89680	988.636	14.97	0.7326	0.00	0	500	
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put		3,587.27450	3,709.137	19.03	0.9846	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	20.40	Call			8.77450	8.036	19.03	0.0154	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			147.57090	119.534	15.52	0.1836	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,226.07090	1,320.634	15.52	0.8164	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			145.98000	118.183	15.53	0.1818	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,234.48000	1,329.283	15.53	0.8182	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			320.96810	281.996	15.71	0.2659	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,492.56810	1,578.296	15.71	0.7341	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			318.87290	280.101	15.72	0.2645	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,500.47290	1,586.401	15.72	0.7355	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			323.07300	283.900	15.70	0.2674	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,484.67300	1,570.200	15.70	0.7326	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			595.69530	542.184	15.55	0.3724	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,378.19530	1,451.884	15.55	0.6276	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			592.66350	539.455	15.56	0.3710	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,385.16350	1,459.155	15.56	0.6290	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			589.64040	536.739	15.57	0.3695	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,392.14040	1,466.440	15.57	0.6305	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			797.78710	736.715	15.63	0.4125	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,489.18710	1,559.915	15.63	0.5875	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			794.48190	733.581	15.64	0.4112	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,495.88190	1,566.781	15.64	0.5888	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			791.18940	730.567	15.64	0.4098	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,502.58940	1,573.767	15.64	0.5902	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			904.34720	839.987	15.49	0.4193	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,668.34720	1,738.387	15.49	0.5807	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			901.04860	836.858	15.50	0.4181	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,675.04860	1,745.258	15.50	0.5819	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			907.65720	843.127	15.49	0.4204	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,661.65720	1,731.527	15.49	0.5796	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												14,194,065.00	850	208,977
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11187		0.11274			0.0000	0.00	0	8,286
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11391		0.11479			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11591		0.11683			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12040		0.12133			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			25.93390	17.714	18.19	0.0457	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,751.83390	1,830.514	18.19	0.9543	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			16.09280	16.104	24.70	0.0325	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,741.99280	2,828.904	24.70	0.9675	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			123.59060	105.276	17.32	0.2095	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			849.49060	918.076	17.32	0.7905	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			156.19780	140.638	19.47	0.1799	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	0.13	Put			1,676.69780	1,749.938	19.47	0.8201	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			82.39570	71.147	21.57	0.0950	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,602.89570	2,680.447	21.57	0.9050	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			346.87940	317.145	17.73	0.3578	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			867.37940	926.445	17.73	0.6422	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			565.58520	526.451	17.89	0.4392	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			882.68520	935.351	17.89	0.5608	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			316.53460	292.950	19.53	0.2707	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,633.63460	1,701.850	19.53	0.7293	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			995.94970	937.665	15.63	0.6778	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			313.04970	346.565	15.63	0.3222	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			701.52460	669.544	19.70	0.4034	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,568.32460	1,629.744	19.70	0.5966	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			534.25810	510.706	22.00	0.3084	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,401.05810	2,470.906	22.00	0.6916	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,038.03810	992.709	18.42	0.5469	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			904.83810	952.909	18.42	0.4531	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			14.43120		14.50940			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.45920		14.54680			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.52850		14.60970			0.0000	0.00	0	16
€ / R	On	23/05/2018	Foreign Exchange Future			14.60070		14.67780			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			14.67420		14.75400			0.0000	19,076,460.00	1,300	121,120
€ / R	On	17/09/2018	Foreign Exchange Future			14.94890		15.03040			0.0000	0.00	0	52,372
€ / R	On	14/12/2018	Foreign Exchange Future			15.22130		15.30540			0.0000	0.00	0	4,549
€ / R	On	18/03/2019	Foreign Exchange Future			15.52430		15.61050			0.0000	0.00	0	2,625
€ / R	On	14/06/2019	Foreign Exchange Future			15.77080		15.85660			0.0000	0.00	0	5,256
Total € / R Future												19,076,460.00	1,300	186,089
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,700.61140	2,778.800	34.52	1.0000	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			0.01140	0.000	34.52	0.0000	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			380.54130	451.018	12.08	0.8823	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			37.34130	20.218	12.08	0.1177	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			676.28140	743.998	12.97	0.8826	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			45.98140	32.498	12.97	0.1174	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			474.50630	522.867	12.67	0.6870	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			172.30630	143.567	12.67	0.3130	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			150.92580	171.355	11.78	0.3129	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			604.92580	545.555	11.78	0.6871	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,762.24090	1,682.840	13.11	0.9755	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			8.24090	8.640	13.11	0.0245	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			498.77090	546.841	12.78	0.6292	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			252.77090	221.041	12.78	0.3708	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	15.63	Put			985.30700	1,048.904	13.99	0.8193	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			109.30700	93.104	13.99	0.1807	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			65.44290	55.181	14.63	0.1141	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,311.44290	1,380.981	14.63	0.8859	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			185.43240	209.176	11.87	0.3588	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			539.43240	483.376	11.87	0.6412	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			819.94600	752.216	11.54	0.8077	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			75.94600	88.016	11.54	0.1923	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			35.17380	29.041	15.29	0.0641	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,721.17380	1,794.841	15.29	0.9359	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,276.17030	1,199.979	11.98	0.9317	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			22.17030	25.779	11.98	0.0683	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			639.39990	578.445	11.74	0.7095	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			135.39990	154.245	11.74	0.2905	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			182.20980	157.867	13.29	0.2824	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			678.20980	733.667	13.29	0.7176	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,876.08970	6,955.860	22.29	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.08970	0.060	22.29	0.0002	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			853.24630	783.580	11.50	0.8222	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			69.24630	79.380	11.50	0.1778	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,796.53770	5,876.184	22.29	0.9991	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.53770	0.384	22.29	0.0009	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,860.60320	3,940.105	20.68	0.9909	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			4.60320	4.305	20.68	0.0091	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,045.58600	971.089	11.64	0.8848	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			41.58600	46.889	11.64	0.1152	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			130.78390	111.876	13.76	0.2114	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			876.78390	937.676	13.76	0.7886	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			128.99610	110.308	13.78	0.2089	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			884.99610	946.108	13.78	0.7911	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			132.53830	113.464	13.74	0.2139	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			868.53830	929.264	13.74	0.7861	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			241.54830	221.044	14.26	0.2608	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,211.14830	1,272.144	14.26	0.7392	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,601.17040	6,682.470	18.62	0.9975	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,580.93430	1,503.002	11.56	0.9061	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			50.53430	54.102	11.56	0.0939	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			974.08510	913.000	12.08	0.7309	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			193.68510	214.100	12.08	0.2691	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			96.03990	86.379	15.55	0.1154	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,858.62300	1,927.619	15.21	0.8500	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			129.02300	116.519	15.21	0.1500	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			273.07710	250.151	14.05	0.2894	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,092.67710	1,151.251	14.05	0.7106	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			95.21220	85.625	15.56	0.1145	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			16.28860	14.563	18.62	0.0214	0.00	0	86,824

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	21.63	Call			1.57040	1.370	18.62	0.0025	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,545.88860	4,625.663	18.62	0.9786	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,174.81220	2,246.725	15.56	0.8855	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			94.39180	84.878	15.57	0.1136	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,183.99180	2,255.978	15.57	0.8864	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,165.63990	2,237.479	15.55	0.8846	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,722.38960	2,796.540	16.34	0.8630	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			146.97270	137.076	16.35	0.1363	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,731.57270	2,805.776	16.35	0.8637	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			146.16110	136.317	16.36	0.1356	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,740.76110	2,815.017	16.36	0.8644	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			147.78960	137.840	16.34	0.1370	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,168.59190	1,222.414	14.02	0.5855	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			635.41770	602.750	14.00	0.4178	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,154.91770	1,208.450	14.00	0.5822	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			632.24980	599.721	14.01	0.4161	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,161.74980	1,215.421	14.01	0.5839	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			629.09190	596.714	14.02	0.4145	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,642.03660	1,696.541	14.75	0.6304	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			626.09170	594.903	14.76	0.3683	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,649.49170	1,704.103	14.76	0.6317	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			631.19980	599.792	14.74	0.3708	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,634.59980	1,688.991	14.74	0.6292	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			628.63660	597.342	14.75	0.3696	0.00	0	0
Total € / R Option												0.00	0	607,507
Total € / R												19,076,460.00	1,300	793,596
AUS\$ / R	On	29/03/2018	Foreign Exchange Future			8.97100		8.99680			0.0000	0.00	0	46
AUS\$ / R	On	18/06/2018	Foreign Exchange Future			9.07000		9.09650			0.0000	4,535,000.00	500	9,675
AUS\$ / R	On	17/09/2018	Foreign Exchange Future			9.17990		9.20690			0.0000	0.00	0	650
AUS\$ / R	On	14/12/2018	Foreign Exchange Future			9.28690		9.31450			0.0000	0.00	0	10,812
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			9.51610		9.54540			0.0000	0.00	0	0
Total AUS\$ / R Future												4,535,000.00	500	21,183
AUS\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Put			225.22860	249.295	15.49	0.9914	0.00	0	0
AUS\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Call			2.02860	0.294	15.49	0.0086	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,418.55150	1,444.327	14.66	0.9809	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			5.30540	4.539	14.61	0.0200	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,398.80540	1,424.539	14.61	0.9800	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			5.17690	4.432	14.64	0.0196	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,408.67690	1,434.432	14.64	0.9804	0.00	0	0
AUS\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			5.05150	4.327	14.66	0.0191	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			14.53280	12.499	14.88	0.0348	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,927.63280	1,952.599	14.88	0.9652	0.00	0	0
AUS\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			14.39560	12.404	14.91	0.0344	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,937.49560	1,962.504	14.91	0.9656	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			14.67190	12.595	14.84	0.0351	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,917.77190	1,942.695	14.84	0.9649	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			2,195.13350	2,219.651	16.07	0.9310	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			39.34880	36.271	16.09	0.0685	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			2,204.84880	2,229.371	16.09	0.9315	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			39.06600	35.996	16.11	0.0680	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			2,214.56600	2,239.096	16.11	0.9320	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			39.63350	36.551	16.07	0.0690	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			169.96520	162.743	14.57	0.2042	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,634.56520	1,656.643	14.57	0.7958	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			168.65400	161.480	14.59	0.2028	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,643.25400	1,665.380	14.59	0.7972	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			171.28750	164.018	14.56	0.2055	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,625.88750	1,647.918	14.56	0.7945	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												4,535,000.00	500	21,183
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.15200		9.13650			0.0000	0.00	0	1,140
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.38320		9.36790			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,140
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.38520	0.346	12.23	0.0022	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,683.88520	1,668.346	12.23	0.9978	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.36550	0.328	12.23	0.0021	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,693.86550	1,678.328	12.23	0.9979	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.40590	0.365	12.23	0.0024	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,673.90590	1,658.365	12.23	0.9976	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			366.24330	369.566	13.06	0.4851	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			478.34330	466.366	13.06	0.5149	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			362.39410	365.677	13.08	0.4814	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			484.49410	472.477	13.08	0.5186	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			370.12910	373.493	13.05	0.4888	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			472.22910	460.293	13.05	0.5112	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,140
CF CANDCO	On	28/03/2018	Foreign Exchange Future					0.00000			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					0.00000			0.0000	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 Future									0.00	0	5,000
Total CF CANDO CAHC									0.00	0	5,000
CF CANDOCon 28/03/2018 Foreign Exchange Future					0.00000			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			12.49470		12.56860			0.0000	0.00	0	1,215
CHF / R On 17/09/2018 Foreign Exchange Future			12.74100		12.81700			0.0000	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Future			12.98550		13.06430			0.0000	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Future			13.46790		13.55240			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			17.75720	15.736	17.57	0.0386	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.54	Put			1,989.15720	2,061.036	17.57	0.9614	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.55	Call			17.59210	15.600	17.61	0.0382	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.55	Put			1,998.99210	2,070.900	17.61	0.9618	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.53	Call			17.92520	15.874	17.53	0.0389	0.00	0	0
CHF / R On 18/06/2018 Foreign Exchange Option	14.53	Put			1,979.32520	2,051.174	17.53	0.9611	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.04	Call			41.52180	38.886	15.52	0.0675	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.04	Put			2,264.52180	2,337.886	15.52	0.9325	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.05	Call			41.02470	38.448	15.53	0.0668	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.05	Put			2,274.02470	2,347.448	15.53	0.9332	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.03	Call			42.02350	39.329	15.51	0.0682	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.03	Put			2,255.02350	2,328.329	15.51	0.9318	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.21	Call			510.04960	476.300	13.15	0.4609	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.21	Put			655.74960	700.800	13.15	0.5391	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.22	Call			506.32600	472.807	13.16	0.4583	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.22	Put			662.02600	707.306	13.16	0.5417	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.20	Call			513.80420	479.819	13.13	0.4635	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.20	Put			649.50420	694.319	13.13	0.5365	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.73	Put			1,626.40610	1,691.325	14.97	0.6773	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.74	Call			446.78760	427.307	14.98	0.3214	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.74	Put			1,634.38760	1,699.407	14.98	0.6786	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.72	Call			450.83060	431.160	14.95	0.3240	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.72	Put			1,618.43060	1,683.260	14.95	0.6760	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.73	Call			448.80610	429.225	14.97	0.3227	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			1.86860		1.87520			0.0000	0.00	0	0
CNH / R On 17/09/2018 Foreign Exchange Future			1.88270		1.88940			0.0000	0.00	0	0
CNH / R On 14/12/2018 Foreign Exchange Future			1.89670		1.90290			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
CNH / R	On	14/06/2019	Foreign Exchange Future			1.92430		1.93270			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			88.97610	76.766	13.94	0.1275	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,536.97610	1,590.766	13.94	0.8725	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			79.34370	68.164	14.07	0.1148	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,627.34370	1,682.164	14.07	0.8852	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			99.76990	86.444	13.82	0.1414	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,447.76990	1,500.444	13.82	0.8586	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,539.41680	2,595.815	15.17	0.8700	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			125.35830	115.350	15.28	0.1228	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,631.35830	2,688.350	15.28	0.8772	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			117.84540	108.400	15.40	0.1159	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,723.84540	2,781.400	15.40	0.8841	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			133.41680	122.815	15.17	0.1300	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			827.10370	787.580	13.26	0.4976	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			898.10370	920.580	13.26	0.5024	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			786.22800	748.222	13.34	0.4794	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			957.22800	981.222	13.34	0.5206	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			869.82160	828.781	13.18	0.5161	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			840.82160	861.781	13.18	0.4839	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,401.33210	1,439.830	13.99	0.5299	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			991.78200	946.986	14.04	0.4575	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,464.78200	1,503.986	14.04	0.5425	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			956.46800	912.369	14.10	0.4450	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,529.46800	1,569.369	14.10	0.5550	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,028.33210	982.830	13.99	0.4701	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			1.99430		2.00540			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.03390		2.04540			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.06830		2.08000			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.23620		2.24910			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,113.54470	2,210.759	15.20	0.9163	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			63.32140	50.546	15.47	0.0783	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,209.32140	2,307.546	15.47	0.9217	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			59.47440	47.628	15.74	0.0734	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,305.47440	2,404.628	15.74	0.9266	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			67.54470	53.759	15.20	0.0837	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			126.99010	117.824	16.37	0.1110	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,172.99010	3,278.824	16.37	0.8890	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	Call			118.17550	110.298	16.42	0.1048	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,264.17550	3,371.298	16.42	0.8952	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			109.92310	103.247	16.47	0.0989	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,355.92310	3,464.247	16.47	0.9011	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,001.62320	938.902	14.22	0.5054	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			1,001.62320	1,055.902	14.22	0.4946	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			960.58830	900.060	14.31	0.4898	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			1,060.58830	1,117.060	14.31	0.5102	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			921.13190	862.764	14.39	0.4746	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,121.13190	1,179.764	14.39	0.5254	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,002.47780	1,047.628	14.45	0.3831	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,997.20320	1,910.365	14.31	0.6396	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			906.20320	948.366	14.31	0.3604	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,944.77150	1,859.354	14.38	0.6282	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			953.77150	997.354	14.38	0.3718	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,893.47780	1,809.628	14.45	0.6169	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			1.50400		1.50580			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.52430		1.52560			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.54280		1.54410			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.63690		1.63810			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			14.80270	13.320	17.03	0.0291	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,556.80270	2,573.320	17.03	0.9709	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			12.87590	11.536	17.14	0.0255	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,654.87590	2,671.536	17.14	0.9745	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			17.02130	15.381	16.93	0.0332	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,459.02130	2,475.381	16.93	0.9668	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			51.22750	47.907	17.21	0.0636	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			3,195.22750	3,204.907	17.21	0.9364	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			47.45250	43.866	17.27	0.0588	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,291.45250	3,300.866	17.27	0.9412	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			43.71600	40.163	17.33	0.0544	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,387.71600	3,397.163	17.33	0.9456	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			632.77530	621.156	14.25	0.4664	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			891.77530	893.156	14.25	0.5336	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			597.57860	586.454	14.37	0.4464	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			956.57860	958.454	14.37	0.5536	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			669.97950	657.870	14.13	0.4870	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			828.97950	829.870	14.13	0.5130	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			694.38890	685.560	16.11	0.3748	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,913.38890	1,916.560	16.11	0.6252	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	Call			669.98500	661.131	16.20	0.3639	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,988.98500	1,992.131	16.20	0.6361	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			719.79940	710.999	16.03	0.3861	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,838.79940	1,841.999	16.03	0.6139	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			0.11460		0.11500			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11440		0.11350			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11410		0.11220			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11270		0.10940			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			1.53970		1.54570			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.56310		1.56920			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.58360		1.59020			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.63440		1.64020			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			8.55190		8.58220			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.64930		8.68020			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.74480		8.77640			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.27240		9.30580			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			8.74350	6.976	15.30	0.0296	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,266.54350	1,295.076	15.30	0.9704	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			8.54170	6.812	15.33	0.0290	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,276.34170	1,304.912	15.33	0.9710	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			8.95040	7.144	15.27	0.0303	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,256.75040	1,285.244	15.27	0.9697	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			43.13600	37.644	14.71	0.0953	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,292.93600	1,318.345	14.71	0.9047	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			42.43700	37.020	14.72	0.0939	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,302.23700	1,327.720	14.72	0.9061	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			43.84670	38.281	14.69	0.0967	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,283.64670	1,308.981	14.69	0.9033	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			340.51870	320.117	13.46	0.4535	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			484.11870	495.317	13.46	0.5465	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			336.71940	316.466	13.48	0.4497	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			490.31940	501.666	13.48	0.5503	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	Call			332.95700	312.852	13.49	0.4459	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			496.55700	508.052	13.49	0.5541	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			365.67960	347.750	14.67	0.3683	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			979.87960	995.350	14.67	0.6317	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			363.02840	345.185	14.68	0.3661	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			987.22840	1,002.785	14.68	0.6339	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			368.35090	350.335	14.65	0.3704	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			972.55090	987.935	14.65	0.6296	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			1.23500		1.23770			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.24170		1.24530			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.24910		1.25280			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32410		1.32690			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			823.00000	850.000		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			923.00000	950.000		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			723.00000	750.000		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			1,247.00000	1,283.000		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			1,347.00000	1,383.000		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			1,147.00000	1,183.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			72.00000	109.000		1.0000	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			172.00000	209.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			28.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	9.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			69.00000	41.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			31.00000	59.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			169.00000	141.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO £On	18/06/2018	Foreign Exchange Future				1.41890		1.42760			0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future				1.42430		1.43310			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				1.24690		1.25220			0.0000	0.00	0	190
QUANTO €On	17/09/2018	Foreign Exchange Future				1.25590		1.26120			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				8.93880	0.11008	8.86990			0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future				8.77910	0.11008	8.71120			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		0.11008	3,669.97120	4,082.962	15.01	0.6781	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put		0.11008	1,670.97120	1,394.962	15.01	0.3219	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call		0.11008	3,609.37620	4,018.060	15.01	0.6723	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Put		0.11008	1,710.37620	1,430.060	15.01	0.3277	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Call		0.11008	3,731.17440	4,148.460	15.01	0.6838	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Put		0.11008	1,632.17440	1,360.460	15.01	0.3162	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Call		0.11008	2,425.64190	2,796.660	15.01	0.5447	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Put		0.11008	2,626.64190	2,308.660	15.01	0.4553	0.00	0.00	0	1,200
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Call		0.11008	4,483.65020	4,835.472	16.20	0.5949	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Put		0.11008	3,371.65020	3,044.472	16.20	0.4051	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Call		0.11008	4,431.58010	4,780.568	16.20	0.5909	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Put		0.11008	3,419.58010	3,089.568	16.20	0.4091	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Call		0.11008	4,379.91960	4,726.077	16.20	0.5869	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Put		0.11008	3,467.91960	3,135.077	16.20	0.4131	0.00	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				9.00510		9.00460			0.0000	0.00	0	0
SGD / R	On 17/09/2018	Foreign Exchange Future				9.12830		9.12690			0.0000	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Future				9.24560		9.24280			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future				9.83530		9.83300			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			14.12750	12.695	14.37	0.0504	0.00	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Put			1,109.52750	1,107.595	14.37	0.9496	0.00	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Call			13.79280	12.385	14.39	0.0493	0.00	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Put			1,119.19280	1,117.285	14.39	0.9507	0.00	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.09	Call			14.47020	13.013	14.34	0.0516	0.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			1,099.87020	1,097.913	14.34	0.9484	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			85.11240	81.895	13.78	0.1812	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			958.21240	953.595	13.78	0.8188	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			83.88320	80.695	13.81	0.1789	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			966.98320	962.395	13.81	0.8211	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			86.36060	83.111	13.76	0.1836	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			949.46060	944.811	13.76	0.8164	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			339.85930	335.674	12.55	0.4711	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			467.05930	460.074	12.55	0.5289	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			336.11640	331.936	12.57	0.4672	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			473.31640	466.336	12.57	0.5328	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			343.64030	339.451	12.54	0.4750	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			460.84030	453.851	12.54	0.5250	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			511.33670	507.287	13.34	0.4870	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			668.33670	661.987	13.34	0.5130	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			507.68230	503.632	13.36	0.4844	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			674.68230	668.332	13.36	0.5156	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			504.05400	500.003	13.37	0.4818	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			681.05400	674.703	13.37	0.5182	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			2.87960		2.88780			0.0000	0.00	0	8,320
TRY / R	On	17/09/2018	Foreign Exchange Future			2.83220		2.84130			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.78560		2.79360			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.78520		2.79710			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	8,320
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.55070	0.553	19.84	0.0064	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			772.75070	780.953	19.84	0.9936	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.55150	0.555	20.05	0.0064	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			782.75150	790.955	20.05	0.9936	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.55010	0.550	19.64	0.0065	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			762.75010	770.950	19.64	0.9935	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			4.32600	4.095	13.70	0.0393	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			523.02600	531.895	13.70	0.9607	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			4.03140	3.833	13.73	0.0370	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			532.73140	541.633	13.73	0.9630	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			4.64100	4.376	13.67	0.0417	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			513.34100	522.176	13.67	0.9583	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			58.12380	54.920	12.99	0.2990	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			234.52380	239.320	12.99	0.7010	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			55.80360	52.684	13.03	0.2892	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			242.20360	247.084	13.03	0.7108	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			60.53520	57.244	12.95	0.3091	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			226.93520	231.645	12.95	0.6909	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			28.46660	26.378	16.60	0.1145	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			761.36660	771.178	16.60	0.8855	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			28.04920	25.982	16.67	0.1127	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			770.94920	780.782	16.67	0.8873	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			28.89590	26.786	16.53	0.1164	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			751.79590	761.586	16.53	0.8836	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	8,320
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.20790		1.20850			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18650		1.18730			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.16700		1.16780			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.13210		1.13270			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												802 732 998.40	67,592	1,574,530
Total Options												31 163 525.22	116,886	2,932,343
Grand Total:												833,896,523.62	184,478	4,506,873