



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: 08/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/05/2018 Foreign Exchange Future			12.62650		12.57920			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.62650		12.58090			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.63160		12.58590			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.63320		12.58760			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.63830		12.59270			0.0000	0.00	0	0
\$ / R On 21/05/2018 Foreign Exchange Future			12.64340		12.59780			0.0000	0.00	0	46,000
\$ / R On 22/05/2018 Foreign Exchange Future			12.64520		12.59940			0.0000	442,582,000.00	35,000	34,600
\$ / R On 25/05/2018 Foreign Exchange Future			12.65030		12.60450			0.0000	0.00	0	20,000
\$ / R On 29/05/2018 Foreign Exchange Future			12.65710		12.61130			0.0000	0.00	0	40,000
\$ / R On 31/05/2018 Foreign Exchange Future			12.66060		12.61470			0.0000	3,418,362.00	270	270
\$ / R On 08/06/2018 Foreign Exchange Future			12.67430		12.62830			0.0000	0.00	0	1,746
\$ / R On 18/06/2018 Foreign Exchange Future			12.69090		12.64500			0.0000	379,876,709.70	29,933	1,142,880
\$ / R On 20/06/2018 Foreign Exchange Future			12.69420		12.64830			0.0000	0.00	0	9,546
\$ / R On 29/06/2018 Foreign Exchange Future			12.70900		12.66310			0.0000	0.00	0	2,085
\$ / R On 02/07/2018 Foreign Exchange Future			12.71390		12.66810			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.72050		12.67470			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.74330		12.69720			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.74980		12.70360			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.75150		12.70520			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.75470		12.70840			0.0000	0.00	0	1,345
\$ / R On 31/07/2018 Foreign Exchange Future			12.76120		12.71480			0.0000	0.00	0	2,515

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/08/2018	Foreign Exchange Future			12.77260		12.72600			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.78220		12.73560			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.81100		12.76430			0.0000	0.00	0	2,879
\$ / R	On	17/09/2018	Foreign Exchange Future			12.83810		12.79130			0.0000	23,134,256.20	1,802	87,628
\$ / R	On	28/09/2018	Foreign Exchange Future			12.85570		12.80890			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.89880		12.85190			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.90520		12.85820			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.90840		12.86140			0.0000	0.00	0	1,643
\$ / R	On	05/11/2018	Foreign Exchange Future			12.91640		12.86940			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.92920		12.88200			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.93390		12.88660			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.95570		12.90840			0.0000	0.00	0	1,212
\$ / R	On	11/12/2018	Foreign Exchange Future			12.97290		12.92550			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.97760		12.93020			0.0000	12,977.60	1	24,922
\$ / R	On	31/12/2018	Foreign Exchange Future			13.00420		12.95660			0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Future			13.05270		13.00480			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.07300		13.02490			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.09610		13.04780			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			13.12380		13.07530			0.0000	0.00	0	3,498
\$ / R	On	27/03/2019	Foreign Exchange Future			13.13770		13.08900			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			13.19010		13.14080			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			13.25790		13.20860			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.53030		13.48210			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.81880		13.76990			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.91080		13.85960			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.00680		13.95310			0.0000	0.00	0	0
Total \$ / R Future												849,024,305.50	67,006	1,522,285
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			0.02360	0.015	49.73	0.0002	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,280.82360	1,233.514	49.73	0.9998	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,050.85360	3,003.500	51.55	1.0000	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.05360	0.000	51.55	0.0000	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			179.96230	124.193	17.85	0.8297	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			19.16230	10.693	17.85	0.1703	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,819.12040	1,773.515	39.64	0.9999	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.02040	0.015	39.64	0.0001	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,174.22670	3,128.497	51.50	0.9995	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.12670	0.097	51.50	0.0005	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			1,914.14350	1,868.425	30.34	0.9998	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.04350	0.025	30.34	0.0002	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			48.63600	50.471	15.18	0.3194	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			212.73600	168.871	15.18	0.6806	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,712.40970	1,666.868	27.23	0.9995	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.00970	0.068	27.23	0.0005	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,687.60000	1,733.214	29.00	0.9999	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			0.00000	0.014	29.00	0.0001	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call		888.05240	933.442	19.71	0.9976	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put		0.45240	0.242	19.71	0.0024	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put		13.90050	8.191	16.67	0.0639	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call		401.50050	441.391	16.67	0.9361	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put		5.78980	3.717	16.48	0.0279	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call		598.48980	642.017	16.48	0.9721	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Put		4.45800	3.465	15.34	0.0248	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Call		652.25800	696.865	15.34	0.9752	0.00	0	30,000
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Put		6.80670	4.868	14.72	0.0336	0.00	0	0
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Call		606.20670	650.068	14.72	0.9664	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Put		66.19190	50.782	14.06	0.2255	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Call		300.69190	331.082	14.06	0.7745	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Put		159.14550	130.131	14.17	0.4421	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Call		163.64550	180.431	14.17	0.5579	0.00	0	80,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put		100.06530	79.487	13.53	0.2999	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call		261.36530	286.587	13.53	0.7001	0.00	0	40,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put		103.98420	82.824	13.54	0.3087	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call		255.28420	279.924	13.54	0.6913	0.00	0	30,000
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		2,815.51020	2,769.588	24.94	0.9991	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		0.21020	0.188	24.94	0.0009	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Call		190.59920	206.903	13.83	0.5618	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Put		175.89920	146.303	13.83	0.4382	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Put		228.22570	194.103	14.10	0.5191	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Call		152.92570	164.703	14.10	0.4809	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,190.88140	1,145.076	17.61	0.9730	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		5.58140	5.676	17.61	0.0270	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		3,275.41310	3,229.506	27.11	0.9995	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		0.11310	0.106	27.11	0.0005	0.00	0	500
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put		319.69080	283.131	14.48	0.5842	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call		147.99080	157.431	14.48	0.4158	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		0.07610	0.079	28.26	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		5,055.07610	5,009.179	28.26	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		0.07440	0.077	28.26	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		5,065.07440	5,019.177	28.26	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		0.07790	0.081	28.26	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		5,045.07790	4,999.181	28.26	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		3,736.19370	3,690.212	27.47	0.9968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		1.19370	1.112	27.47	0.0032	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		2,466.21240	2,420.314	19.78	0.9953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		1.21240	1.213	19.78	0.0047	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		34.47940	35.357	16.83	0.1056	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,029.47940	984.457	16.83	0.8944	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		113.10610	118.706	15.09	0.2994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		518.10610	477.806	15.09	0.7006	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		315.40120	336.416	13.56	0.6391	0.00	0	6,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		170.40120	145.516	13.56	0.3609	0.00	0	115,230

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,646.02570	1,691.794	16.30	0.9959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			1.02570	0.894	16.30	0.0041	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			124.55330	130.971	14.93	0.3243	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			479.55330	440.071	14.93	0.6757	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			675.23620	715.117	12.85	0.9068	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			30.23620	24.217	12.85	0.0932	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			134.49270	141.629	14.80	0.3453	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			449.49270	410.729	14.80	0.6547	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,496.13180	2,450.233	19.84	0.9956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			1.13180	1.133	19.84	0.0044	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			199.80530	211.753	14.12	0.4703	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			304.80530	270.853	14.12	0.5297	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,856.01090	2,810.011	21.68	0.9967	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1.01090	0.911	21.68	0.0033	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			30.44980	31.119	16.99	0.0942	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,085.44980	1,040.219	16.99	0.9058	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			69.55590	72.215	15.91	0.1969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			724.55590	681.315	15.91	0.8031	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,167.42550	2,121.531	19.23	0.9910	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			2.42550	2.431	19.23	0.0090	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,150.71480	1,195.872	14.66	0.9788	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			5.71480	4.972	14.66	0.0212	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			374.37260	398.992	13.36	0.7054	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			129.37260	108.092	13.36	0.2946	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,876.04910	3,830.201	28.26	0.9969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			1.04910	1.101	28.26	0.0031	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,068.06160	2,022.172	19.04	0.9887	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			3.06160	3.072	19.04	0.0113	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			81.29730	84.714	15.65	0.2258	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			656.29730	613.814	15.65	0.7742	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,886.01460	2,840.016	21.88	0.9967	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			1.01460	0.916	21.88	0.0033	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			89.61390	93.585	15.48	0.2457	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			614.61390	572.685	15.48	0.7543	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,516.13460	3,470.149	26.03	0.9968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			1.13460	1.049	26.03	0.0032	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			48.02300	49.671	16.41	0.1425	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			883.02300	838.771	16.41	0.8575	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,846.11710	3,800.246	28.20	0.9968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			1.11710	1.146	28.20	0.0032	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			16.01510	16.299	17.74	0.0524	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,371.01510	1,325.399	17.74	0.9476	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,786.00310	2,740.001	21.22	0.9967	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			1.00310	0.901	21.22	0.0033	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			50.04940	51.820	16.36	0.1478	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			865.04940	820.920	16.36	0.8522	0.00	0	5,183

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	16.41	Put		3,766.20240	3,720.221	27.67	0.9968	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call		1.20240	1.121	27.67	0.0032	0.00	0	300	
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call		12.71050	12.901	17.92	0.0425	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put		1,467.71050	1,422.001	17.92	0.9575	0.00	0	7,028	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put		4,735.15940	4,689.266	28.26	0.9995	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call		0.15940	0.166	28.26	0.0005	0.00	0	7,028	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put		4,355.37360	4,309.490	28.26	0.9988	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call		0.37360	0.390	28.26	0.0012	0.00	0	3,500	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put		4,635.20000	4,589.308	28.26	0.9993	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call		0.20000	0.209	28.26	0.0007	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call		23.27410	23.607	17.33	0.0734	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put		1,208.27410	1,162.706	17.33	0.9266	0.00	0	300	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		27.45640	27.980	17.12	0.0856	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		1,132.45640	1,087.080	17.12	0.9144	0.00	0	2,415	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put		4,565.23420	4,519.344	28.26	0.9992	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call		0.23420	0.244	28.26	0.0008	0.00	0	500	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call		22.79910	23.111	17.36	0.0720	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put		1,217.79910	1,172.211	17.36	0.9280	0.00	0	500	
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call		468.43010	498.120	13.09	0.7909	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put		83.43010	67.220	13.09	0.2091	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call		20.14860	20.352	17.52	0.0641	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put		1,275.14860	1,229.452	17.52	0.9359	0.00	0	1,000	
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call		475.64550	505.690	13.07	0.7965	0.00	0	40,000	
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put		80.64550	64.790	13.07	0.2035	0.00	0	12,415	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call		24.25480	24.630	17.28	0.0763	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put		1,189.25480	1,143.730	17.28	0.9237	0.00	0	40,000	
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put		4,275.44520	4,229.566	28.26	0.9986	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call		0.44520	0.466	28.26	0.0014	0.00	0	2,415	
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		8.96830	9.070	18.20	0.0308	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		1,613.96830	1,568.170	18.20	0.9692	0.00	0	2,000	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call		46.07740	47.609	16.46	0.1373	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put		901.07740	856.709	16.46	0.8627	0.00	0	114,600	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call		24.76080	25.159	17.25	0.0778	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put		1,179.76080	1,134.259	17.25	0.9222	0.00	0	500	
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put		4,005.79710	3,959.936	28.26	0.9976	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call		0.79710	0.836	28.26	0.0024	0.00	0	500	
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call		575.07000	609.498	12.81	0.8629	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put		50.07000	38.598	12.81	0.1371	0.00	0	372	
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put		3,146.05470	3,100.062	23.59	0.9968	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call		1.05470	0.962	23.59	0.0032	0.00	0	40,000	
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put		1,889.66200	1,843.789	18.71	0.9833	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call		4.66200	4.689	18.71	0.0167	0.00	0	7,600	
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		0.98870	0.882	20.04	0.0035	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		2,605.98870	2,559.982	20.04	0.9965	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call		440.21850	468.477	13.17	0.7676	0.00	0	4,000	
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put		95.21850	77.577	13.17	0.2324	0.00	0	24,500	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,655.99180	2,609.986	20.37	0.9966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.99180	0.886	20.37	0.0034	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			54.12200	42.008	12.85	0.1464	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			559.12200	592.908	12.85	0.8536	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			84.52920	88.159	15.58	0.2336	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			639.52920	597.259	15.58	0.7664	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,575.98710	2,530.044	19.98	0.9963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.98710	0.944	19.98	0.0037	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			77.92500	62.421	13.05	0.1979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			482.92500	513.322	13.05	0.8021	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,905.00010	7,859.100	28.26	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00010	0.000	28.26	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,356.56160	2,310.663	19.58	0.9940	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			1.56160	1.563	19.58	0.0060	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			766.95970	808.639	13.21	0.9299	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			21.95970	17.739	13.21	0.0701	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			551.23310	584.693	12.87	0.8488	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			56.23310	43.794	12.87	0.1512	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,447.04000	1,492.695	15.65	0.9920	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			2.04000	1.795	15.65	0.0080	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			889.33500	932.678	13.69	0.9521	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			14.33500	11.778	13.69	0.0479	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			908.41110	951.955	13.76	0.9548	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			13.41110	11.055	13.76	0.0452	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			767.78060	724.455	16.07	0.8194	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			62.78060	65.355	16.07	0.1806	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,053.07290	1,097.753	14.30	0.9712	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			8.07290	6.853	14.30	0.0288	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			3.39900	3.010	15.17	0.0131	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,298.39900	1,343.910	15.17	0.9869	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			4.79880	4.232	14.84	0.0182	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,199.79880	1,245.132	14.84	0.9818	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			149.01960	125.926	13.46	0.3273	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			344.01960	366.826	13.46	0.6727	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			11.34070	9.430	13.94	0.0389	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			956.34070	1,000.330	13.94	0.9611	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			52.06820	40.277	12.83	0.1417	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			567.06820	601.177	12.83	0.8583	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			75.26800	60.115	13.03	0.1924	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			490.26800	521.015	13.03	0.8076	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			860.83410	903.851	13.58	0.9476	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			15.83410	12.951	13.58	0.0524	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			624.23360	660.496	12.69	0.8888	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			39.23360	29.596	12.69	0.1112	0.00	0	150
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			149.90350	127.074	13.51	0.3229	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			358.20350	381.273	13.51	0.6771	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	29/06/2018	Foreign Exchange Option	13.80	Put		1,176.94540	1,132.095	17.12	0.8929	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call		40.04540	41.095	17.12	0.1071	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put		3,438.69030	3,392.661	23.75	0.9952	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call		1.79030	1.661	23.75	0.0048	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put		2,958.79040	2,912.739	21.16	0.9945	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call		1.89040	1.739	21.16	0.0055	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call		364.76940	385.832	13.59	0.6361	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put		196.66940	171.932	13.59	0.3639	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put		1,343.26270	1,298.621	17.39	0.9151	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		31.36270	32.521	17.39	0.0849	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put		588.27230	548.542	15.16	0.6932	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call		136.37230	142.441	15.16	0.3068	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call		892.61760	933.955	13.16	0.9313	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put		24.51760	20.055	13.16	0.0687	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put		1,111.01740	1,066.850	16.78	0.8640	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call		55.71740	57.350	16.78	0.1360	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put		994.02180	950.492	16.45	0.8359	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call		68.72180	70.992	16.45	0.1641	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call		669.65720	703.185	12.93	0.8498	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put		64.95720	52.685	12.93	0.1502	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put		1,173.88800	1,129.768	16.74	0.8477	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		71.08800	73.068	16.74	0.1523	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put		3,240.45330	3,194.202	20.52	0.9899	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call		4.05330	4.002	20.52	0.0101	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put		1,529.73500	1,485.283	17.41	0.9029	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call		43.33500	45.083	17.41	0.0971	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		3,021.42680	2,975.147	19.95	0.9875	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		5.02680	4.947	19.95	0.0125	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		28.92000	29.870	17.75	0.0675	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		1,775.32000	1,730.070	17.75	0.9325	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		1,623.22690	1,578.325	17.56	0.9136	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		38.42690	39.825	17.56	0.0864	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put		86.61070	72.633	12.97	0.1704	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call		735.01070	767.333	12.97	0.8296	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		1,173.08490	1,129.170	16.56	0.8277	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		87.88490	90.370	16.56	0.1723	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		3,608.28690	3,561.938	20.75	0.9923	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		3.08690	3.138	20.75	0.0077	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		3,110.93470	3,064.606	19.94	0.9861	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		5.73470	5.806	19.94	0.0139	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		176.20760	155.310	13.37	0.2830	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		582.20760	607.910	13.37	0.7170	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		91.93710	94.542	16.61	0.1727	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		1,225.93710	1,181.942	16.61	0.8273	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		3,458.45290	3,411.737	20.02	0.9897	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		4.45290	4.337	20.02	0.0103	0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,924.28900	1,878.695	17.91	0.9206	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			39.88900	40.895	17.91	0.0794	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,173.97570	1,131.079	16.26	0.7791	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			138.27570	142.079	16.26	0.2209	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,809.80170	3,763.135	19.04	0.9907	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			4.10170	4.135	19.04	0.0093	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,294.97100	3,248.500	18.99	0.9803	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			9.27100	9.500	18.99	0.0197	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			415.57110	429.584	14.14	0.5126	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			474.27110	441.484	14.14	0.4874	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,806.28190	1,851.294	14.03	0.9695	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			14.98190	13.194	14.03	0.0305	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,392.99420	2,347.151	18.32	0.9254	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			44.29420	45.251	18.32	0.0746	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			582.75820	604.234	13.60	0.6432	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			291.45820	266.134	13.60	0.3568	0.00	0	24,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,359.97260	3,313.539	18.50	0.9773	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			11.27260	11.639	18.50	0.0227	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,193.37850	3,147.105	18.55	0.9713	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			14.67850	15.205	18.55	0.0287	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,261.87710	3,215.532	18.53	0.9740	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			13.17710	13.632	18.53	0.0260	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			373.86940	386.195	14.37	0.4736	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			542.56940	508.095	14.37	0.5264	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,049.99190	1,008.547	15.79	0.7251	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			191.29190	196.647	15.79	0.2749	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			176.94940	181.794	15.95	0.2571	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,115.64940	1,073.694	15.95	0.7429	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			524.88260	544.147	13.77	0.6017	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			343.58260	316.047	13.77	0.3983	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			253.80990	261.336	15.21	0.3482	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			822.50990	783.236	15.21	0.6518	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,301.08320	3,254.701	18.52	0.9754	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			12.38320	12.801	18.52	0.0246	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			505.01560	523.500	13.83	0.5867	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			363.71560	335.400	13.83	0.4133	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			282.36070	291.007	14.97	0.3799	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			741.06070	702.907	14.97	0.6201	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,507.58090	3,461.039	18.46	0.9817	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			8.88090	9.139	18.46	0.0183	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,231.40850	4,184.629	18.34	0.9938	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			2.70850	2.729	18.34	0.0062	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			909.01220	941.518	12.97	0.8172	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			117.71220	103.418	12.97	0.1828	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			777.69920	739.021	15.08	0.6347	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			268.99920	277.120	15.08	0.3653	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,108.94490	1,145.833	12.74	0.8838	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			67.64490	57.733	12.74	0.1162	0.00	0	83,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			700.39190	726.088	13.30	0.7175	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			209.09190	187.988	13.30	0.2825	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,326.73220	1,369.064	12.69	0.9306	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			35.43220	30.964	12.69	0.0694	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,026.59960	1,061.806	12.83	0.8591	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			85.29960	73.706	12.83	0.1409	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			930.22160	889.884	15.50	0.6889	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			221.52160	227.984	15.50	0.3111	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,151.20990	1,188.894	12.70	0.8951	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			59.90990	50.794	12.70	0.1049	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,237.74990	1,276.929	12.61	0.9155	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			46.44990	38.829	12.61	0.0845	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			986.58250	1,020.911	12.88	0.8458	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			95.28250	82.811	12.88	0.1542	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,345.52520	1,388.028	12.75	0.9328	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			34.22520	29.928	12.75	0.0672	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			427.77330	397.218	14.02	0.4581	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			449.07330	465.318	14.02	0.5419	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			705.08610	667.493	14.87	0.6049	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			296.38610	305.593	14.87	0.3951	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			444.62620	413.538	14.06	0.4691	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			435.92620	451.638	14.06	0.5309	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			191.02460	170.999	13.22	0.2645	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			732.32460	759.099	13.22	0.7355	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			403.78140	417.320	14.20	0.5018	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			492.48140	459.220	14.20	0.4982	0.00	0	250
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			593.79580	615.683	13.57	0.6508	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			282.49580	257.583	13.57	0.3492	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			490.51870	508.428	13.88	0.5754	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			379.21870	350.328	13.88	0.4246	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			58.60790	59.969	17.87	0.0966	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,117.30790	2,071.869	17.87	0.9034	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			651.40090	675.386	13.42	0.6881	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			240.10090	217.285	13.42	0.3119	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			568.41360	533.366	14.45	0.5401	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			359.71360	371.466	14.45	0.4599	0.00	0	20,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			58.03850	59.383	17.88	0.0957	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,126.73850	2,081.283	17.88	0.9043	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			57.47510	58.803	17.90	0.0949	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,136.17510	2,090.703	17.90	0.9051	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,175.13710	1,133.102	16.03	0.7441	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			184.03710	188.802	16.03	0.2559	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,998.39020	3,952.011	19.11	0.9853	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			7.29020	7.711	19.11	0.0147	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	28/09/2018	Foreign Exchange Option	16.25	Put		3,455.89820	3,409.747	18.94	0.9724	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		14.79820	15.447	18.94	0.0276	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		1,766.11310	1,722.253	16.99	0.8278	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		128.01310	131.053	16.99	0.1722	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,284.28320	2,238.898	17.72	0.8850	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		82.48320	84.098	17.72	0.1150	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,176.67390	1,135.471	15.82	0.7099	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		238.07390	243.871	15.82	0.2901	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,176.09120	4,129.526	20.01	0.9726	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		17.49120	17.926	20.01	0.0274	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		3,637.59330	3,590.844	19.63	0.9572	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		28.99330	29.244	19.63	0.0428	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		234.47760	240.100	15.89	0.2829	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,225.07760	1,183.700	15.89	0.7171	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		3,963.95730	3,918.414	20.02	0.9640	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		23.35730	24.814	20.02	0.0360	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		127.26930	113.564	12.94	0.1724	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		1,096.66930	1,129.964	12.94	0.8276	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,090.48780	2,045.747	17.34	0.8538	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		112.48780	114.947	17.34	0.1462	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		2,077.08060	2,122.479	13.87	0.9652	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		20.48060	18.579	13.87	0.0348	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		747.73460	711.588	14.73	0.5602	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		414.33460	425.488	14.73	0.4398	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		87.10910	76.796	12.79	0.1240	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		1,303.70910	1,340.696	12.79	0.8760	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		1,179.54510	1,139.019	15.70	0.6831	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		287.94510	294.719	15.70	0.3169	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		4,424.78000	4,378.632	20.18	0.9668	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		23.18000	24.332	20.18	0.0332	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		3,832.12700	3,785.102	19.95	0.9473	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		40.52700	40.802	19.95	0.0527	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		2,845.03150	2,799.689	18.30	0.8992	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		80.53150	82.589	18.30	0.1008	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		1,064.62940	1,025.250	15.39	0.6441	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		340.12940	348.150	15.39	0.3559	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		4,340.81720	4,294.731	20.18	0.9586	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		31.01720	32.331	20.18	0.0414	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		565.31150	580.808	14.25	0.5269	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		595.11150	563.208	14.25	0.4731	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		3,091.12940	3,045.103	18.68	0.9114	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put		416.59620	389.498	13.77	0.3793	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		125.42310	128.324	17.47	0.1494	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,275.22310	2,230.724	17.47	0.8506	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		280.35520	286.725	15.90	0.3003	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		124.54130	127.419	17.49	0.1485	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,284.34130	2,239.819	17.49	0.8515	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			126.31180	129.235	17.46	0.1504	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,266.11180	2,221.635	17.46	0.8496	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			716.79620	737.098	13.77	0.6207	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			476.21480	488.546	14.64	0.4631	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,202.53130	2,158.221	17.38	0.8428	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			132.73130	135.821	17.38	0.1572	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			853.79300	878.121	13.41	0.6932	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			303.59300	280.521	13.41	0.3068	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			1,300.15520	1,259.125	15.90	0.6997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			95.50330	86.391	12.88	0.1277	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,180.93870	1,140.780	15.65	0.6719	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			311.13870	318.380	15.65	0.3281	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			619.20840	586.438	14.30	0.4840	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			549.40840	564.038	14.30	0.5160	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			746.01480	710.946	14.64	0.5369	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			71.32940	72.703	18.68	0.0886	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,103.34860	2,059.319	17.24	0.8315	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			143.54860	146.919	17.24	0.1685	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			355.35840	330.316	13.58	0.3415	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			785.55840	807.916	13.58	0.6585	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,385.70330	1,423.991	12.88	0.8723	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,180.95280	1,141.125	15.55	0.6596	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			337.55280	345.325	15.55	0.3404	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,651.73920	4,605.404	20.07	0.9627	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			28.33920	29.604	20.07	0.0373	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,022.98090	3,977.508	20.07	0.9394	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			49.58090	51.708	20.07	0.0606	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			522.03870	492.993	13.94	0.4091	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			736.83870	755.693	13.94	0.5909	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,261.80270	2,218.131	17.17	0.8109	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			186.70270	191.131	17.17	0.1891	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			555.59840	526.193	13.98	0.4106	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			773.39840	792.293	13.98	0.5894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,256.39270	1,286.327	13.18	0.7742	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			241.09270	222.527	13.18	0.2258	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,754.12000	2,802.705	12.36	0.9840	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			8.82000	8.905	12.36	0.0160	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			402.11720	410.553	15.71	0.3463	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,376.81720	1,336.753	15.71	0.6537	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,445.72730	1,479.090	12.99	0.8271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			170.42730	155.290	12.99	0.1729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			840.89800	861.414	13.87	0.6114	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			525.59800	497.614	13.87	0.3886	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			938.55520	902.848	14.82	0.5437	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			563.85520	576.648	14.82	0.4563	0.00	0	4,145

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	11.50	Call			1,680.28190	1,719.894	12.74	0.8803	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			104.98190	96.094	12.74	0.1197	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,335.19830	2,291.567	17.14	0.8008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			210.49830	215.367	17.14	0.1992	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,490.89740	1,525.638	12.94	0.8385	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			155.59740	141.838	12.94	0.1615	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,722.53020	1,680.501	16.33	0.7169	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			317.83020	324.302	16.33	0.2831	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			196.85570	201.537	17.27	0.1879	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,441.55570	2,397.737	17.27	0.8121	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			195.76370	200.430	17.29	0.1870	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,450.46370	2,406.630	17.29	0.8130	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			197.95470	202.648	17.26	0.1888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,432.65470	2,388.848	17.26	0.8112	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			293.86810	273.781	13.31	0.2586	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,172.86810	1,201.481	13.31	0.7414	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			626.10100	595.862	14.05	0.4136	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			846.90100	865.962	14.05	0.5864	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			466.71620	475.657	16.01	0.3478	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,618.11620	1,577.757	16.01	0.6522	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			464.57640	473.478	16.02	0.3465	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,625.97640	1,585.578	16.02	0.6535	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			462.45330	471.310	16.04	0.3451	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,633.85330	1,593.410	16.04	0.6549	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			447.64580	455.565	17.42	0.2763	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,765.54580	2,725.265	17.42	0.7237	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,617.12160	6,572.575	19.73	0.9252	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			99.22160	102.875	19.73	0.0748	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			446.15210	454.057	17.43	0.2755	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,774.05210	2,733.757	17.43	0.7245	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			444.67040	452.549	17.44	0.2747	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,782.57040	2,742.249	17.44	0.7253	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			802.09850	814.332	16.64	0.3939	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,212.19850	2,175.532	16.64	0.6061	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			806.74440	819.046	16.62	0.3958	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,196.84440	2,160.246	16.62	0.6042	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			804.41720	816.685	16.63	0.3949	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,204.51720	2,167.885	16.63	0.6051	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,344.75300	2,305.989	16.84	0.6070	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			834.35300	846.789	16.84	0.3930	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			919.97580	933.811	16.84	0.4119	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,306.87580	2,267.011	16.84	0.5881	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			917.55730	931.357	16.84	0.4110	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,314.45730	2,274.557	16.84	0.5890	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			915.14680	928.911	16.85	0.4101	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,322.04680	2,282.111	16.85	0.5899	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R Option											0.00	0	2,571,030
Total \$ / R											849,024,305.50	67,006	4,093,315
\$ / R MAXI On	18/06/2018	Foreign Exchange Future			12.69090		12.64500			0.0000	25,381.80	2	392
\$ / R MAXI On	17/09/2018	Foreign Exchange Future			12.83810		12.79130			0.0000	0.00	0	57
\$ / R MAXI On	14/12/2018	Foreign Exchange Future			12.97760		12.93020			0.0000	0.00	0	10
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			13.25790		13.20860			0.0000	0.00	0	0
Total \$ / R MAXI Future											25,381.80	2	459
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			1,881.08770	1,910.134	17.59	0.0605	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			130,381.08770	125,820.134	17.59	0.9395	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			1,838.41860	1,870.212	17.62	0.0594	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			131,338.41860	126,780.212	17.62	0.9406	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			1,924.71320	1,950.930	17.57	0.0617	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			129,424.71320	124,860.930	17.57	0.9383	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			13,507.92520	13,849.155	16.50	0.2031	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			135,377.92520	131,039.155	16.50	0.7969	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			13,379.72030	13,716.588	16.52	0.2014	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			136,249.72030	131,906.588	16.52	0.7986	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			13,637.67700	13,983.112	16.48	0.2048	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			134,507.67700	130,173.112	16.48	0.7952	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			11,608.68910	11,874.894	17.61	0.1394	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			237,588.68910	233,114.894	17.61	0.8606	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			11,527.71110	11,791.862	17.62	0.1386	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			238,507.71110	234,031.862	17.62	0.8614	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			11,447.35720	11,709.473	17.64	0.1377	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			239,427.35720	234,949.473	17.64	0.8623	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			46,457.63930	47,347.759	16.02	0.3465	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			162,597.63930	158,557.759	16.02	0.6535	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			46,245.33260	47,130.980	16.04	0.3451	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			163,385.33260	159,340.980	16.04	0.6549	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			46,671.62150	47,565.734	16.01	0.3478	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			161,811.62150	157,775.734	16.01	0.6522	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											25,381.80	2	459
£ / R	On 15/05/2018	Foreign Exchange Future			17.07840		17.08410			0.0000	0.00	0	11
£ / R	On 18/06/2018	Foreign Exchange Future			17.18190		17.18810			0.0000	21,803,831.10	1,269	429,488
£ / R	On 17/09/2018	Foreign Exchange Future			17.45660		17.46380			0.0000	0.00	0	18,994
£ / R	On 14/12/2018	Foreign Exchange Future			17.72370		17.73230			0.0000	0.00	0	7,367
£ / R	On 18/03/2019	Foreign Exchange Future			18.01370		18.02180			0.0000	0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future			18.28170		18.28890			0.0000	0.00	0	5,465

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												21,803,831.10	1,269	466,257
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Put		71.70980	64.474	16.24	0.2709	0.00	0	0	
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Call		305.80980	292.874	16.24	0.7291	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call		16,988.10000	16,981.900	17.52	1.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	17.52	0.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		120.28060	111.330	15.35	0.2239	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		822.18060	819.431	15.35	0.7761	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call		215.14430	203.750	14.64	0.3634	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put		527.04430	521.850	14.64	0.6366	0.00	0	500	
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put		3,214.34820	3,220.240	20.07	0.9941	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call		2.44820	2.140	20.07	0.0059	0.00	0	500	
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call		118.45340	109.571	15.37	0.2209	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put		830.35340	827.671	15.37	0.7791	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call		116.65210	107.837	15.39	0.2180	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put		838.55210	835.937	15.39	0.7820	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call		338.32050	327.534	15.15	0.3291	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put		1,124.52050	1,120.934	15.15	0.6709	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call		335.75310	324.996	15.16	0.3271	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put		1,131.95310	1,128.396	15.16	0.6729	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call		340.90640	330.090	15.14	0.3311	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put		1,117.10640	1,113.490	15.14	0.6689	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		656.83350	644.590	14.92	0.4471	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		1,044.53350	1,040.890	14.92	0.5529	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		653.27320	641.038	14.93	0.4453	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put		1,050.97320	1,047.338	14.93	0.5547	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call		660.41690	648.159	14.91	0.4489	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put		1,038.11690	1,034.459	14.91	0.5511	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call		892.06790	880.524	15.09	0.4845	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put		1,160.26790	1,156.824	15.09	0.5155	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		888.22490	876.700	15.10	0.4830	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		1,166.42490	1,163.000	15.10	0.5170	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call		884.40360	872.891	15.10	0.4815	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put		1,172.60360	1,169.191	15.10	0.5185	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call		1,018.01520	1,007.758	15.21	0.4847	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put		1,359.11520	1,356.058	15.21	0.5153	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		1,014.25590	1,004.009	15.21	0.4833	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		1,365.35590	1,362.309	15.21	0.5167	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call		1,021.79530	1,011.521	15.20	0.4860	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put		1,352.89530	1,349.821	15.20	0.5140	0.00	0	0	
Total £ / R Option												0.00	0	1,000
Total £ / R												21,803,831.10	1,269	467,257
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11649	0.11604			0.0000	0.00	0	8,421	
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11676	0.11631			0.0000	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11861		0.11815			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12072		0.12027			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12531		0.12482			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,421
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			11.15770	11.129	18.31	0.0395	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,407.15770	1,361.729	18.31	0.9605	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			6.81990	8.155	26.59	0.0218	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,402.81990	2,358.755	26.59	0.9782	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			108.10600	121.884	16.48	0.3053	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			504.10600	472.484	16.48	0.6947	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	24.34	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,369.30000	876,324.100	24.34	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	24.34	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,369.30000	877,324.100	24.34	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	24.34	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,369.30000	875,324.100	24.34	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	24.34	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,369.30000	822,324.100	24.34	1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			152.04900	169.298	18.98	0.2278	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,337.44900	1,307.898	18.98	0.7722	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			73.21640	93.138	22.53	0.1239	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,258.61640	2,231.738	22.53	0.8761	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			382.41020	404.369	16.44	0.4729	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			567.81020	542.969	16.44	0.5271	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			624.40400	647.942	16.41	0.5441	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			597.60400	575.842	16.41	0.4559	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			325.40480	346.399	18.49	0.3284	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,298.60480	1,274.299	18.49	0.6716	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,165.05720	1,191.971	13.33	0.8291	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			138.25720	119.871	13.33	0.1709	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			720.42890	747.284	18.06	0.4606	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,238.02890	1,215.984	18.06	0.5394	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			474.12030	499.597	19.47	0.3299	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,991.72030	1,968.297	19.47	0.6701	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,096.50260	1,119.891	16.13	0.6333	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			614.10260	588.591	16.13	0.3667	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,421
€ / R	On	23/05/2018	Foreign Exchange Future			15.00720		15.03230			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			15.08780		15.11320			0.0000	1,916,150.60	127	115,465
€ / R	On	17/09/2018	Foreign Exchange Future			15.37240		15.39820			0.0000	0.00	0	58,975
€ / R	On	14/12/2018	Foreign Exchange Future			15.65440		15.68150			0.0000	0.00	0	7,625
€ / R	On	18/03/2019	Foreign Exchange Future			15.96810		15.99500			0.0000	0.00	0	4,686

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Future			16.23510		16.26160			0.0000	0.00	0	5,256
Total € / R Future												1,916,150.60	127	192,048
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			140.32340	139.408	12.59	0.4666	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			192.62340	166.608	12.59	0.5334	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			109.52590	96.648	14.16	0.2358	13,144.14	136	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			24.85000	24.305	11.91	0.0863	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			838.05000	812.105	11.91	0.9137	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			13.37660	12.959	13.30	0.0460	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,114.25210	2,088.794	16.79	0.9963	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1.05210	0.994	16.79	0.0037	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			211.43260	214.555	12.73	0.4372	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			324.63260	302.355	12.73	0.5628	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			626.32590	638.848	14.16	0.7642	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			22.26700	21.735	12.15	0.0773	2,955.97	136	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			52.64130	44.875	14.82	0.1236	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			939.44130	957.075	14.82	0.8764	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			34.15050	33.624	11.75	0.1143	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			747.35050	721.424	11.75	0.8857	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,116.57660	1,090.759	13.30	0.9540	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			12.32150	11.925	13.49	0.0422	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			18.46570	15.101	15.18	0.0483	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,345.26570	1,367.301	15.18	0.9517	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,617.69810	1,592.114	15.52	0.9848	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			4.49810	4.314	15.52	0.0152	586.74	136	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			885.46700	859.535	12.15	0.9227	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			7.94660	7.661	14.54	0.0268	360.06	47	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			214.18460	195.434	13.25	0.4135	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			350.98460	357.634	13.25	0.5865	16,808.78	47	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,516.85630	6,542.232	28.44	0.9999	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.05630	0.032	28.44	0.0001	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,155.52150	1,129.725	13.49	0.9578	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			517.69500	528.109	13.83	0.7069	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,437.21520	5,462.466	28.44	0.9993	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.41520	0.266	28.44	0.0007	12.51	47	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,498.43830	3,523.383	22.83	0.9966	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			1.63830	1.183	22.83	0.0034	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,371.14660	1,345.461	14.54	0.9732	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			138.40350	123.574	13.85	0.2887	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			525.20350	535.773	13.85	0.7113	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			135.95430	121.276	13.88	0.2843	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			532.75430	543.476	13.88	0.7157	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			140.89500	125.909	13.83	0.2931	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			107.96010	100.570	15.76	0.1409	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			106.86920	99.568	15.77	0.1397	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			16.49970	14.363	19.40	0.0224	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	13.50	Call			1,916.75770	1,888.920	12.24	0.9642	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			18.55770	16.520	12.24	0.0358	2,246.71	136	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,224.63350	1,198.794	11.79	0.8654	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			76.43350	76.394	11.79	0.1346	10,389.53	136	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,827.58870	1,846.175	15.78	0.8615	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,809.76010	1,828.170	15.76	0.8591	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,510.26630	1,526.708	15.35	0.8133	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			148.46630	139.108	15.35	0.1867	18,918.74	136	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			332.68830	316.479	13.91	0.3730	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			784.48830	794.079	13.91	0.6270	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			893.44290	904.102	14.16	0.6655	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,234.06660	6,259.214	20.19	0.9970	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.26660	1.614	20.19	0.0030	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,178.29970	4,201.963	19.40	0.9776	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,818.66920	1,837.168	15.77	0.8603	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			105.78870	98.575	15.78	0.1385	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			291.64290	276.502	14.16	0.3345	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			163.59760	154.645	16.12	0.1588	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,362.09760	2,380.245	16.12	0.8412	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			162.58650	153.677	16.13	0.1579	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,371.08650	2,389.277	16.13	0.8421	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			161.57930	152.712	16.15	0.1570	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,380.07930	2,398.312	16.15	0.8430	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			739.72570	718.162	13.57	0.4892	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			894.72570	900.062	13.57	0.5108	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			747.30430	725.680	13.55	0.4930	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			882.30430	887.580	13.55	0.5070	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			743.50530	721.915	13.56	0.4911	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			888.50530	893.815	13.56	0.5089	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			723.57730	702.084	14.20	0.4290	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,321.97730	1,326.984	14.20	0.5710	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			720.50060	699.038	14.21	0.4276	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,328.90060	1,333.938	14.21	0.5724	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			717.44460	696.000	14.22	0.4261	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,335.84460	1,340.900	14.22	0.5739	0.00	0	0
Total € / R Option												65,423.19	957	607,507
Total € / R												1,981,573.79	1,084	799,555
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.45170		9.51010			0.0000	4,773,108.50	505	13,367
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.56860		9.62790			0.0000	0.00	0	1,250
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.68280		9.74310			0.0000	0.00	0	10,912
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.91770		9.97850			0.0000	0.00	0	0
Total AU\$ / R Future												4,773,108.50	505	25,529
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			4.83810	3.612	15.20	0.0207	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	18/06/2018	Foreign Exchange Option	10.50	Put			994.73810	1,051.912	15.20	0.9793	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			4.69570	3.505	15.24	0.0201	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,004.59570	1,061.805	15.24	0.9799	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			4.98540	3.723	15.15	0.0213	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			984.88540	1,042.023	15.15	0.9787	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			21.09010	19.041	15.16	0.0535	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,523.19010	1,580.441	15.16	0.9465	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			21.95140	19.756	15.13	0.0553	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,504.05140	1,561.156	15.13	0.9447	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			21.51630	19.395	15.15	0.0544	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,513.61630	1,570.795	15.15	0.9456	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,787.07450	1,842.390	15.52	0.9120	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			49.60930	44.682	15.53	0.0871	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,796.50930	1,851.882	15.53	0.9129	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			50.74670	45.703	15.50	0.0890	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,777.64670	1,832.903	15.50	0.9110	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			50.17450	45.190	15.52	0.0880	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			240.11260	223.472	14.19	0.2672	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,261.61260	1,305.772	14.19	0.7328	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			238.20080	221.687	14.20	0.2654	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,269.70080	1,313.987	14.20	0.7346	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			236.30490	219.914	14.21	0.2637	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,277.80490	1,322.214	14.21	0.7363	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												4,773,108.50	505	25,529
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.79500		9.84010			0.0000	0.00	0	1,500
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.05030		10.09800			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,500
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			3.38370	2.064	13.32	0.0136	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			983.28370	1,027.064	13.32	0.9864	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			3.20390	1.945	13.32	0.0129	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			993.10390	1,036.945	13.32	0.9871	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			3.57260	2.189	13.32	0.0144	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			973.47260	1,017.189	13.32	0.9856	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			776.19210	736.453	12.78	0.7384	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			158.19210	166.153	12.78	0.2616	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			769.00300	729.389	12.78	0.7350	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			161.00300	169.089	12.78	0.2650	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			783.41390	743.554	12.78	0.7419	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			155.41390	163.254	12.78	0.2581	0.00	0	0
Total CAD/ R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R												0.00	0	1,500
CHF / R	On	18/06/2018	Foreign Exchange Future			12.70850		12.64330			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.96040		12.89450			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.21000		13.14410			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.72340		13.65020			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			6.49110	6.467	19.53	0.0215	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,903.19110	1,837.967	19.53	0.9785	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			6.40770	6.378	19.57	0.0212	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,913.10770	1,847.878	19.57	0.9788	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			6.57590	6.557	19.48	0.0218	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,893.27590	1,828.057	19.48	0.9782	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			42.13230	43.714	16.73	0.0774	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,177.63230	2,113.314	16.73	0.9226	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			41.70940	43.274	16.74	0.0767	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,187.20940	2,122.874	16.74	0.9233	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			41.29120	42.837	16.76	0.0760	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,196.79120	2,132.437	16.76	0.9240	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			504.28330	525.622	12.85	0.5199	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			570.18330	525.622	12.85	0.4801	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			500.37750	521.518	12.87	0.5169	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			576.27750	531.518	12.87	0.4831	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			508.21440	529.760	12.84	0.5229	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			564.11440	519.760	12.84	0.4771	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			446.32070	459.256	14.60	0.3516	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,516.12070	1,455.856	14.60	0.6484	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			444.21660	457.072	14.61	0.3502	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,524.01660	1,463.671	14.61	0.6498	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			442.12470	454.894	14.63	0.3487	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,531.92470	1,471.494	14.63	0.6513	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			1.99140		1.98370			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.00690		1.99940			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.02210		2.01450			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.05170		2.04370			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			506.48790	450.003	13.05	0.5756	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			211.85230	229.557	13.21	0.3822	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			574.85230	515.557	13.21	0.6178	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			183.85790	199.045	13.38	0.3424	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			646.85790	585.045	13.38	0.6576	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			243.48790	264.003	13.05	0.4244	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,551.25870	1,486.789	14.26	0.7425	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			227.80300	237.568	14.37	0.2420	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,633.80300	1,568.568	14.37	0.7580	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			211.58980	220.642	14.48	0.2273	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,717.58980	1,651.642	14.48	0.7727	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			245.25870	255.789	14.26	0.2575	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,478.33500	1,527.550	12.64	0.7529	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			333.33500	306.550	12.64	0.2471	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,411.00360	1,458.393	12.68	0.7351	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			366.00360	337.393	12.68	0.2649	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,345.67690	1,391.210	12.72	0.7170	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			400.67690	370.211	12.72	0.2830	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,478.96080	1,519.871	13.34	0.6270	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			841.96080	802.871	13.34	0.3730	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,427.47620	1,467.203	13.39	0.6131	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			890.47620	850.203	13.39	0.3869	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,531.93020	1,574.038	13.30	0.6409	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			794.93020	757.038	13.30	0.3591	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.02620		2.03250			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.06470		2.07170			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.10290		2.11160			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.24960		2.25540			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,910.57330	1,968.176	17.29	0.9391	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			32.58540	28.017	17.67	0.0561	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,007.58540	2,066.017	17.67	0.9439	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			38.94470	32.611	16.91	0.0663	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,813.94470	1,870.610	16.91	0.9337	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			35.57330	30.176	17.29	0.0609	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			100.39930	91.513	16.19	0.1001	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,883.39930	2,944.513	16.19	0.8999	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			93.21970	85.016	16.26	0.0937	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,976.21970	3,038.017	16.26	0.9063	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			86.55380	78.988	16.34	0.0878	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,069.55380	3,131.988	16.34	0.9122	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,010.21150	955.409	13.70	0.5442	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			794.21150	826.409	13.70	0.4558	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			963.75680	910.431	13.77	0.5265	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			847.75680	881.431	13.77	0.4735	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,058.50400	1,002.231	13.64	0.5621	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			742.50400	773.231	13.64	0.4379	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			782.85420	796.068	13.83	0.3385	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,880.95440	1,836.877	13.89	0.6494	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			826.95440	840.877	13.89	0.3506	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,827.12030	1,783.815	13.95	0.6371	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			873.12030	887.815	13.95	0.3629	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,936.85420	1,892.068	13.83	0.6615	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			1.61840		1.61240			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.63930		1.63310			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.65920		1.65260			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.75120		1.74440			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			28.72290	29.348	16.91	0.0733	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,504.72290	1,445.348	16.91	0.9267	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			24.11970	24.626	17.10	0.0626	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,600.11970	1,540.626	17.10	0.9374	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			34.19360	34.972	16.72	0.0858	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,410.19360	1,350.972	16.72	0.9142	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,362.81170	2,303.277	17.17	0.8794	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			110.41360	113.375	16.94	0.1394	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,179.41360	2,120.375	16.94	0.8606	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			101.76190	104.464	17.05	0.1297	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,270.76190	2,211.464	17.05	0.8703	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			93.81170	96.277	17.17	0.1206	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,169.34180	1,208.105	13.40	0.7201	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			343.34180	316.105	13.40	0.2799	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,107.99130	1,144.816	13.49	0.6982	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			381.99130	352.816	13.49	0.3018	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,233.16600	1,273.858	13.31	0.7416	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			307.16600	281.858	13.31	0.2584	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,037.40410	1,059.915	15.03	0.5188	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,193.40410	1,147.915	15.03	0.4812	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,000.34710	1,021.937	15.12	0.5048	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,256.34710	1,209.937	15.12	0.4952	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,075.88730	1,099.344	14.93	0.5330	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,131.88730	1,087.344	14.93	0.4670	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/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
KES / R	On	18/06/2018	Foreign Exchange Future			0.12570		0.12530			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12530		0.12480			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12480		0.12430			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12130		0.12090			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			1.56080		1.57320			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.58450		1.59730			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.60730		1.62080			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65370		1.66560			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			8.83210		8.87760			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.93630		8.98290			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.03890		9.08570			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.54040		9.58970			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			4.60130	3.638	15.72	0.0215	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			967.00130	1,011.538	15.72	0.9785	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			4.46050	3.529	15.77	0.0208	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			976.86050	1,021.429	15.77	0.9792	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			4.74710	3.751	15.67	0.0221	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			957.14710	1,001.651	15.67	0.9779	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			55.59490	48.088	14.76	0.1265	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,002.69490	1,041.788	14.76	0.8735	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			54.52850	47.144	14.78	0.1243	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,011.62850	1,050.844	14.78	0.8757	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			56.68090	49.048	14.75	0.1286	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			993.78090	1,032.748	14.75	0.8714	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			450.72530	421.330	12.90	0.5723	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			285.02530	302.430	12.90	0.4277	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			445.47730	416.263	12.91	0.5679	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			289.77730	307.363	12.91	0.4321	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			440.27460	411.243	12.92	0.5635	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			294.57460	312.343	12.92	0.4365	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			437.01280	415.311	14.39	0.4275	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			767.31280	794.911	14.39	0.5725	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			433.76330	412.184	14.41	0.4250	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			774.06330	801.784	14.41	0.5750	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			440.28650	418.458	14.38	0.4300	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			760.58650	788.058	14.38	0.5700	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Future			1.27500		1.27340			0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Future			1.28000		1.27840			0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Future			1.28530		1.28380			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.34580		1.34530			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			466.00000	450.000		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			566.00000	550.000		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			366.00000	350.000		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			916.00000	900.000		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			1,016.00000	1,000.000		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			816.00000	800.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Call			238.00000	253.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Call			138.00000	153.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.25	Call			338.00000	353.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Call			253.00000	258.000		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			153.00000	158.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Call			353.00000	358.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £ On 18/06/2018 Foreign Exchange Future			1.35390		1.35930			0.0000	0.00	0	0
QUANTO £ On 17/09/2018 Foreign Exchange Future			1.35980		1.36530			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			1.18890		1.19520			0.0000	3,029,317.20	2,548	2,508
QUANTO € On 17/09/2018 Foreign Exchange Future			1.19740		1.20380			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												3,029,317.20	2,548	2,508
Total QUANTO € / \$												3,029,317.20	2,548	2,508
R / ¥	On	29/06/2018	Foreign Exchange Future			8.56460	0.11560	8.59790			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.11560	778.23660	649.726	13.75	0.2511	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put		0.11560	3,599.23660	3,803.726	13.75	0.7489	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.11560	748.51080	622.110	13.70	0.2435	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put		0.11560	3,669.51080	3,876.110	13.70	0.7565	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.11560	808.75900	678.147	13.79	0.2588	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put		0.11560	3,529.75900	3,732.147	13.79	0.7412	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.11560	3,626.68020	3,406.370	16.46	0.6768	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put		0.11560	1,047.68020	1,160.370	16.46	0.3232	0.00	0	110,000
Total R / ¥ Option												0.00	0	110,000
Total R / ¥												0.00	0	110,000
R / ¥EN	On	18/06/2018	Foreign Exchange Future			8.58410	0.11560	8.61770			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.43070	0.11560	8.46410			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		0.11560	1,459.25210	1,268.534	14.42	0.4278	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11560	3,346.42970	3,541.820	13.33	0.7768	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11560	1,982.25210	2,127.534	14.42	0.5722	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11560	1,411.44050	1,222.562	14.37	0.4181	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11560	2,034.44050	2,181.562	14.37	0.5819	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11560	1,508.00200	1,315.483	14.47	0.4375	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11560	1,931.00200	2,074.483	14.47	0.5625	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11560	623.42970	482.820	13.33	0.2232	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11560	2,499.44350	2,329.021	15.19	0.4317	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11560	3,858.44350	4,022.021	15.19	0.5683	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11560	2,452.14250	2,282.752	15.16	0.4265	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11560	3,911.14250	4,075.752	15.16	0.5735	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11560	2,405.35500	2,236.985	15.12	0.4212	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11560	3,964.35500	4,129.985	15.12	0.5788	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			9.47120		9.46870			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.60100		9.59860			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.72480		9.72380			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.28380		10.28360			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Future												0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			20.61740	18.952	14.19	0.0921	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			651.91740	647.752	14.19	0.9079	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			19.86350	18.266	14.22	0.0892	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			661.16350	657.066	14.22	0.9108	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			21.39800	19.663	14.16	0.0951	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			642.69800	638.463	14.16	0.9049	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			153.73990	150.409	13.19	0.3178	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			555.13990	549.409	13.19	0.6822	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			151.31850	148.003	13.21	0.3137	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			562.71850	557.003	13.21	0.6863	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			156.19650	152.851	13.16	0.3220	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			547.59650	541.851	13.16	0.6780	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			564.88340	561.211	12.05	0.6715	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			211.08340	206.411	12.05	0.3285	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			558.83240	555.136	12.06	0.6673	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			215.03240	210.336	12.06	0.3327	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			570.97940	567.329	12.04	0.6758	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			207.17940	202.529	12.04	0.3242	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			417.36330	412.883	12.69	0.3939	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			701.06640	696.790	12.67	0.6120	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			407.46640	402.990	12.67	0.3880	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			695.99910	691.721	12.68	0.6090	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			412.39910	407.921	12.68	0.3910	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			690.96330	686.683	12.69	0.6061	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			2.91450		2.92390			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.85070		2.86410			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.79120		2.80900			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.75570		2.78180			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	3,940
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.43500	0.309	25.32	0.0041	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			736.53500	745.809	25.32	0.9959	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.43240	0.303	25.53	0.0040	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			746.53240	755.803	25.53	0.9960	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.43790	0.316	25.11	0.0042	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			726.53790	735.816	25.11	0.9958	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			6.86360	5.392	16.04	0.0488	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			502.76360	514.692	16.04	0.9512	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			6.43400	5.008	16.04	0.0458	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	17/09/2018	Foreign Exchange Option	3.37	Put			512.33400	524.308	16.04	0.9542	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			7.32020	5.802	16.03	0.0520	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			493.22020	505.102	16.03	0.9480	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			68.62380	62.969	15.01	0.3175	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			229.62380	241.769	15.01	0.6825	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			66.01560	60.551	15.05	0.3079	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			237.01560	249.351	15.05	0.6921	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			71.32380	65.476	14.97	0.3274	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			222.32380	234.276	14.97	0.6726	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			25.27700	25.202	17.83	0.1094	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			773.47700	799.502	17.83	0.8906	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			24.87610	24.855	17.91	0.1078	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			783.07610	809.155	17.91	0.8922	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			25.68880	25.559	17.75	0.1111	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			763.88880	789.859	17.75	0.8889	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	3,940
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.24730		1.23310			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.22170		1.20740			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.19710		1.18330			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.14710		1.13460			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												880 572 094.70	71,457	2,226,152
Total Options												65 423.19	957	3,290,737
Grand Total:												880,637,517.89	72,414	5,516,889