



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/12/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/12/2017	Foreign Exchange Future	13.55850	13.59730			0.0000	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Future	13.57110	13.61240			0.0000	0.00	0	241
\$ / R	On	15/12/2017	Foreign Exchange Future	13.57330	13.61460			0.0000	0.00	0	1,781
\$ / R	On	18/12/2017	Foreign Exchange Future	13.57970	13.62120			0.0000	1,273,422,787.80	93,774	900,856
\$ / R	On	19/12/2017	Foreign Exchange Future	13.58190	13.62340			0.0000	0.00	0	300
\$ / R	On	21/12/2017	Foreign Exchange Future	13.58620	13.62780			0.0000	0.00	0	221
\$ / R	On	22/12/2017	Foreign Exchange Future	13.58840	13.62990			0.0000	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Future	13.59920	13.64090			0.0000	0.00	0	916
\$ / R	On	29/12/2017	Foreign Exchange Future	13.60350	13.64530			0.0000	0.00	0	1,000
\$ / R	On	02/01/2018	Foreign Exchange Future	13.61220	13.65400			0.0000	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Future	13.61650	13.65840			0.0000	0.00	0	677
\$ / R	On	08/01/2018	Foreign Exchange Future	13.62520	13.66710			0.0000	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Future	13.62740	13.66930			0.0000	0.00	0	200
\$ / R	On	10/01/2018	Foreign Exchange Future	13.62950	13.67160			0.0000	0.00	0	500
\$ / R	On	12/01/2018	Foreign Exchange Future	13.63390	13.67600			0.0000	0.00	0	241
\$ / R	On	15/01/2018	Foreign Exchange Future	13.64040	13.68260			0.0000	71,039,203.20	5,208	574
\$ / R	On	16/01/2018	Foreign Exchange Future	13.64260	13.68480			0.0000	0.00	0	500
\$ / R	On	18/01/2018	Foreign Exchange Future	13.64690	13.68930			0.0000	0.00	0	241
\$ / R	On	19/01/2018	Foreign Exchange Future	13.64910	13.69150			0.0000	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Future	13.66220	13.70470			0.0000	0.00	0	70
\$ / R	On	31/01/2018	Foreign Exchange Future	13.67520	13.71800			0.0000	0.00	0	2,430

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/02/2018	Foreign Exchange Future			13.67740		13.72020			0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Future			13.68830		13.73130			0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Future			13.69260		13.73560			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			13.70110		13.74420			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.70330		13.74640			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.70750		13.75070			0.0000	0.00	0	10
\$ / R	On	16/02/2018	Foreign Exchange Future			13.70970		13.75290			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			13.73530		13.77880			0.0000	0.00	0	1,000
\$ / R	On	01/03/2018	Foreign Exchange Future			13.73740		13.78100			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			13.73960		13.78310			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			13.76730		13.81130			0.0000	0.00	0	3,716
\$ / R	On	19/03/2018	Foreign Exchange Future			13.77590		13.82000			0.0000	94,805,743.80	6,882	219,109
\$ / R	On	29/03/2018	Foreign Exchange Future			13.79720		13.84170			0.0000	0.00	0	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future			13.85270		13.89810			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			13.85490		13.90030			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			13.86550		13.91110			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			13.88480		13.93070			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.88900		13.93500			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			13.89540		13.94150			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			13.89760		13.94370			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			13.93170		13.97840			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			13.97030		14.01760			0.0000	16,205,548.00	1,160	120,533
\$ / R	On	29/06/2018	Foreign Exchange Future			13.99400		14.04160			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			14.00050		14.04820			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.03920		14.08750			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.04780		14.09620			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.05000		14.09840			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.06290		14.11150			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			14.07790		14.12670			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			14.09080		14.13980			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.12960		14.17910			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			14.16630		14.21650			0.0000	0.00	0	3,287
\$ / R	On	28/09/2018	Foreign Exchange Future			14.19020		14.24070			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			14.24870		14.30020			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			14.25740		14.30900			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			14.26170		14.31340			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			14.27260		14.32440			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.28990		14.34210			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.32680		14.37950			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.35830		14.41160			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.39790		14.45160			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.50050		14.55520			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.57740		14.63290			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.78260		14.84020			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			15.20830		15.27130			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.69760		15.76530			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Future			15.82120		15.89010			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.95030		16.02040			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,455,473,282.80</b>	<b>107,024</b>	<b>1,351,507</b>
\$ / R	On	06/12/2017	Foreign Exchange Option	14.30	Put			704.48210	741.664	35.63	0.9978	0.00	0	0
\$ / R	On	06/12/2017	Foreign Exchange Option	14.30	Call			1.78210	0.164	35.63	0.0022	0.00	0	100
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			340.63150	368.880	22.19	0.7215	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			93.03150	79.980	22.19	0.2785	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			160.12110	185.820	23.11	0.4591	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			244.72110	229.120	23.11	0.5409	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Put			300.77790	334.099	23.82	0.6419	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.78	Call			135.37790	127.399	23.82	0.3581	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,192.46960	1,236.726	28.05	0.9451	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			59.89240	82.657	23.70	0.2292	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			7.54050	8.708	26.41	0.0323	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			354.09810	345.026	24.10	0.6239	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			132.89810	165.326	24.10	0.3761	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			84.33440	111.120	23.86	0.2849	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			455.53440	440.820	23.86	0.7151	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			507.80190	490.281	23.74	0.7546	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			12.48600	17.518	24.85	0.0623	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,495.47850	1,538.864	29.59	0.9702	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			6.67850	8.564	29.59	0.0298	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,882.18140	1,924.781	32.08	0.9844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			3.38140	4.481	32.08	0.0156	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,228.74050	1,188.408	26.41	0.9677	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			5.01460	5.043	27.56	0.0192	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,872.31610	1,830.874	29.92	0.9952	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			1.11610	1.173	29.92	0.0048	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			126.89570	128.841	25.27	0.3156	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			415.69570	459.141	25.27	0.6844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			983.68600	947.218	24.85	0.9377	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			9.17710	11.529	25.79	0.0421	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			554.89140	534.942	23.65	0.7864	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			53.69140	75.242	23.65	0.2136	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			198.82130	197.977	24.70	0.4341	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			277.62130	318.277	24.70	0.5659	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,416.21460	1,374.743	27.56	0.9808	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			1.19330	1.629	36.80	0.0055	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,387.03430	1,430.735	28.89	0.9639	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			8.23430	10.435	28.89	0.0361	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			173.78730	209.500	24.26	0.4398	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			294.98730	289.200	24.26	0.5602	0.00	0	11,116
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,130.37710	1,091.229	25.79	0.9579	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			0.66940	0.758	43.36	0.0024	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,623.75550	1,582.312	28.64	0.9897	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			2.55550	2.612	28.64	0.0103	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,505.35490	1,548.715	29.65	0.9707	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			6.55490	8.415	29.65	0.0293	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,619.99330	2,661.929	36.80	0.9945	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			626.59850	671.067	26.01	0.8042	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,579.46110	3,621.043	43.57	0.9977	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			0.66110	0.743	43.57	0.0023	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			654.75110	630.044	23.45	0.8432	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			33.55110	50.344	23.45	0.1568	0.00	0	11,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,549.46940	3,591.058	43.36	0.9976	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			0.24630	0.252	47.12	0.0008	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			84.01180	86.873	25.76	0.2313	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			552.81180	597.173	25.76	0.7687	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			470.16250	454.652	23.83	0.7266	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			78.96250	104.952	23.83	0.2734	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			67.79850	70.767	26.01	0.1958	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			936.86260	981.579	27.13	0.9025	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,199.59170	3,241.267	40.88	0.9969	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			0.79170	0.967	40.88	0.0031	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			72.86200	75.815	25.93	0.2072	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			601.66200	646.115	25.93	0.7928	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,439.04630	4,480.552	47.12	0.9992	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			115.04390	145.670	24.02	0.3449	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			103.55120	106.092	25.52	0.2713	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			482.35120	526.392	25.52	0.7287	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,509.48090	3,551.077	43.08	0.9976	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			0.68090	0.777	43.08	0.0024	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			28.06260	31.279	27.13	0.0975	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,380.41770	2,422.496	35.27	0.9925	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			366.75170	356.970	24.07	0.6364	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			125.55170	157.270	24.07	0.3636	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			30.34590	33.571	27.02	0.1038	0.00	0	8,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			909.14590	953.871	27.02	0.8962	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			386.24390	375.369	24.02	0.6551	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,669.43790	3,711.004	44.21	0.9978	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,929.73010	2,971.505	38.96	0.9960	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			0.93010	1.205	38.96	0.0040	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,619.45040	3,661.025	43.86	0.9978	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			0.65040	0.725	43.86	0.0022	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1.61770	2.196	35.27	0.0075	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			0.63540	0.699	44.28	0.0021	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,679.43540	3,720.999	44.28	0.9979	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			0.63300	0.695	44.35	0.0021	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,689.43300	3,730.995	44.35	0.9979	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			0.63790	0.704	44.21	0.0022	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Put			243.23470	282.664	24.53	0.5289	0.00	0	4,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.67	Call			211.32860	209.897	24.62	0.4525	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.67	Put			260.12860	300.197	24.62	0.5475	120,078.72	400	640
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			703.25180	747.671	26.25	0.8355	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Put			560.85420	605.238	25.79	0.7728	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Call			82.05420	84.938	25.79	0.2272	8,493.75	100	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.52	Call			0.00000	278.816	24.29	0.5474	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.52	Put			0.00000	219.116	24.29	0.4526	9,202,863.60	42,000	21,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.64	Call			224.43470	222.364	24.53	0.4711	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			2.88350	3.845	32.72	0.0134	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			1,289.21500	1,333.210	28.40	0.9559	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			10.41500	12.910	28.40	0.0441	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.53	Put			0.00000	224.021	24.31	0.4590	1,657,756.14	7,400	3,700
\$ / R	On	18/12/2017	Foreign Exchange Option	13.53	Call			0.00000	273.721	24.31	0.5410	2,025,536.14	7,400	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			54.45180	57.371	26.25	0.1645	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			10.35930	13.635	25.41	0.0493	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			477.56890	461.659	23.81	0.7323	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			76.36890	101.959	23.81	0.2677	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Call			129.74590	131.606	25.24	0.3208	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Put			408.54590	451.906	25.24	0.6792	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,981.68350	2,024.145	32.72	0.9866	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			242.86020	239.860	24.42	0.4963	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,426.05850	1,384.589	27.61	0.9813	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			4.85850	4.889	27.61	0.0187	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			53.12650	56.034	26.28	0.1613	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			711.92650	756.334	26.28	0.8387	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,071.55930	1,033.335	25.41	0.9507	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			15.82050	23.744	24.16	0.0826	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,465.47920	1,424.018	27.81	0.9834	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			4.27920	4.318	27.81	0.0166	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			430.15430	473.759	25.33	0.6946	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			121.35430	123.459	25.33	0.3054	0.00	0	7,820
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			221.66020	260.160	24.42	0.5037	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,002.14650	1,046.801	27.37	0.9157	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			818.07040	862.720	26.68	0.8728	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			39.27040	42.420	26.68	0.1272	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			314.35580	356.036	24.86	0.6017	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			175.55580	175.736	24.86	0.3983	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			877.02050	843.444	24.16	0.9174	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			161.29600	162.052	24.97	0.3753	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,030.36390	1,074.976	27.47	0.9209	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			21.56390	24.677	27.47	0.0791	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			886.67770	852.799	24.23	0.9195	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			15.47770	23.099	24.23	0.0805	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			23.34650	26.501	27.37	0.0843	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			531.09240	512.357	23.70	0.7708	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			571.02940	550.272	23.62	0.7965	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			49.82940	70.572	23.62	0.2035	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			71.36540	96.153	23.78	0.2564	96,152.50	1,000	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			492.56540	475.853	23.78	0.7436	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			340.09600	382.352	24.97	0.6247	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			66.60190	90.581	23.74	0.2454	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			485.03730	468.727	23.79	0.7380	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			73.83730	99.026	23.79	0.2620	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			13.66960	16.426	28.05	0.0549	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Put			436.12620	488.463	26.13	0.6805	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Call			129.52620	140.363	26.13	0.3195	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Put			385.27790	433.591	25.25	0.6269	0.00	0	0
\$ / R	On	21/12/2017	Foreign Exchange Option	13.84	Call			173.07790	179.791	25.25	0.3731	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			200.70980	240.622	24.24	0.4400	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			330.60980	329.022	24.24	0.5600	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,391.48240	4,433.312	48.39	0.9960	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			1.38240	1.712	48.39	0.0040	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			288.19820	326.317	22.90	0.5100	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			289.09820	285.517	22.90	0.4900	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			1,194.77920	1,237.234	25.10	0.8993	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			40.07920	40.734	25.10	0.1007	0.00	0	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			926.04250	968.448	24.58	0.8368	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			71.34250	71.948	24.58	0.1632	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			213.72240	239.823	21.61	0.3993	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			437.72240	422.023	21.61	0.6007	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			476.97710	510.753	22.31	0.6142	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			235.37710	227.253	22.31	0.3858	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Call			580.92490	558.049	20.65	0.6824	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Call			1,189.67380	1,153.708	20.01	0.9253	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Put			22.57380	28.508	20.01	0.0747	0.00	0	20,000
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Put			163.82490	182.849	20.65	0.3176	0.00	0	20,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			619.55190	595.387	20.51	0.7032	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			150.25190	167.987	20.51	0.2968	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			1,163.00930	1,202.267	23.34	0.8573	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			72.30930	69.667	23.34	0.1427	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,270.76010	1,310.429	23.58	0.8785	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			60.06010	57.829	23.58	0.1215	0.00	0	1,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			715.08680	751.032	22.14	0.7175	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			166.68680	160.532	22.14	0.2825	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			505.90440	537.587	21.29	0.6057	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			261.90440	251.487	21.29	0.3943	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Put			645.98400	679.883	21.27	0.6733	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call			208.58400	200.283	21.27	0.3267	0.00	0	50,000
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			291.82100	315.262	20.06	0.4381	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			446.62100	427.862	20.06	0.5619	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			527.79980	558.732	20.68	0.6026	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			277.09980	265.632	20.68	0.3974	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			291.18210	279.156	20.59	0.4124	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			501.88210	532.256	20.59	0.5876	10,645,118.00	20,000	20,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			412.57180	440.407	20.22	0.5272	0.00	0	18,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			354.07180	339.507	20.22	0.4728	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			513.24770	542.094	20.07	0.5763	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			317.94770	304.294	20.07	0.4237	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			581.29290	556.596	18.94	0.6213	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			263.29290	281.396	18.94	0.3787	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			661.37490	634.353	18.81	0.6707	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			213.37490	229.153	18.81	0.3293	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			674.28610	646.911	18.79	0.6781	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			206.28610	221.711	18.79	0.3219	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			224.30210	240.612	18.84	0.3406	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			642.30210	615.812	18.84	0.6594	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			823.09790	792.013	18.55	0.7525	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			142.89790	154.613	18.55	0.2475	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			2,101.57320	2,143.503	22.56	0.9397	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			31.77320	30.903	22.56	0.0603	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,202.95100	1,166.283	18.34	0.8833	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			745.27180	716.000	18.66	0.7142	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,847.09930	1,887.814	22.30	0.9158	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			47.29930	45.214	22.30	0.0842	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			52.75100	58.883	18.34	0.1167	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			2,187.55780	2,229.780	22.65	0.9462	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			27.75780	27.180	22.65	0.0538	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,572.33090	1,610.959	22.01	0.8799	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			72.53090	68.359	22.01	0.1201	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			175.07180	188.600	18.66	0.2858	0.00	0	3,496
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			469.31880	494.649	19.17	0.5248	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			400.61880	382.949	19.17	0.4752	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			728.78080	700.038	18.43	0.6959	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			197.48080	211.738	18.43	0.3041	0.00	0	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			187.74120	201.353	18.34	0.2907	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			763.34120	733.953	18.34	0.7093	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			384.30110	367.351	19.24	0.4566	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			508.70110	534.751	19.24	0.5434	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			1,420.90210	1,457.805	21.52	0.8402	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			106.50210	100.405	21.52	0.1598	0.00	0	1,880
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			537.45700	563.873	19.12	0.5524	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			381.65700	364.973	19.12	0.4476	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			0.00000	424.144	18.83	0.4990	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			0.00000	473.044	18.83	0.5010	9,460,888.00	20,000	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			738.15950	768.256	19.68	0.6443	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			284.55950	271.556	19.68	0.3557	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			726.68850	756.413	19.59	0.6353	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			297.38850	283.913	19.59	0.3647	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			742.21080	772.055	19.62	0.6393	15,441,096.00	20,000	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			295.11080	281.755	19.62	0.3607	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			738.61830	767.459	19.17	0.6172	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			337.41830	322.759	19.17	0.3828	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			347.86860	366.787	18.06	0.4041	36,678,700.00	100,000	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			628.86860	604.187	18.06	0.5959	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			685.18500	659.027	17.94	0.6290	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			304.18500	321.627	17.94	0.3710	0.00	0	50,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			305.82290	323.204	17.93	0.3708	16,160,195.00	50,000	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			688.92290	662.804	17.93	0.6292	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			856.49350	886.436	19.13	0.6369	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			337.79350	323.736	19.13	0.3631	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,004.15370	971.734	17.16	0.7513	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			184.15370	195.834	17.16	0.2487	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,774.75920	1,811.465	20.92	0.8357	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			134.75920	127.365	20.92	0.1643	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,471.89290	1,507.116	20.40	0.7865	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,703.97740	3,748.796	24.14	0.9635	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			23.78260	24.529	24.16	0.0363	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,713.78260	3,758.629	24.16	0.9637	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,694.17390	3,738.963	24.13	0.9632	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			650.82410	677.232	18.47	0.5512	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			450.82410	433.132	18.47	0.4488	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			1,057.85150	1,090.312	19.50	0.6936	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			277.85150	266.212	19.50	0.3064	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			23.97740	24.696	24.14	0.0365	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			586.11180	563.990	17.96	0.5420	0.00	0	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			802.51360	831.680	18.88	0.6123	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			372.51360	357.580	18.88	0.3877	0.00	0	4,167
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			522.24930	502.199	18.16	0.5002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			542.24930	566.299	18.16	0.4998	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			24.17390	24.863	24.13	0.0368	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			607.48880	633.002	18.35	0.5316	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			501.46210	482.083	18.24	0.4856	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			571.46210	596.183	18.24	0.5144	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			1,138.78150	1,104.564	17.09	0.7978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			138.78150	148.664	17.09	0.2022	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			466.11180	488.090	17.96	0.4580	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			595.36470	620.614	18.31	0.5259	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			465.89130	447.690	18.40	0.4599	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			625.89130	651.790	18.40	0.5401	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			682.61070	709.647	18.56	0.5650	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			432.61070	415.547	18.56	0.4350	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			477.48880	458.902	18.35	0.4684	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			284.88890	273.056	19.45	0.3128	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			381.95700	366.681	18.83	0.3953	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	19/03/2018	Foreign Exchange Option	14.22	Put		781.95700	810.781	18.83	0.6047	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call		237.15920	226.659	19.84	0.2683	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put		1,207.15920	1,240.759	19.84	0.7317	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call		485.36470	466.514	18.31	0.4741	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put		1,119.92180	1,152.880	19.64	0.7101	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put		1,872.50850	1,909.627	21.07	0.8490	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call		122.50850	115.527	21.07	0.1510	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call		401.51940	385.545	18.72	0.4109	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put		741.51940	769.645	18.72	0.5891	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put		1,034.88890	1,067.156	19.45	0.6872	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call		110.44170	103.881	21.24	0.1376	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put		937.65540	968.861	19.22	0.6582	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call		317.65540	304.760	19.22	0.3418	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call		304.56080	292.166	19.31	0.3304	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put		974.56080	1,006.266	19.31	0.6696	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call		259.92180	248.780	19.64	0.2899	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call		297.01430	284.851	19.36	0.3237	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call		388.37770	372.871	18.79	0.4005	0.00	0	36
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put		768.37770	796.971	18.79	0.5995	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put		487.06300	509.657	18.01	0.4700	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call		567.06300	545.557	18.01	0.5300	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put		1,980.44170	2,017.981	21.24	0.8624	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call		245.19430	234.465	19.77	0.2760	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call		302.00650	289.708	19.33	0.3281	0.00	0	490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put		982.00650	1,013.808	19.33	0.6719	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put		1,296.42900	1,330.623	20.03	0.7518	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call		216.42900	206.523	20.03	0.2482	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put		997.01430	1,028.951	19.36	0.6763	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put		669.81460	696.600	18.53	0.5595	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call		1,521.58580	1,483.142	17.01	0.8924	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put		61.58580	67.242	17.01	0.1076	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put		1,337.62960	1,372.083	20.12	0.7605	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call		207.62960	197.983	20.12	0.2395	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put		1,175.19430	1,208.565	19.77	0.7240	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put		168.02000	179.091	17.14	0.2327	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put		497.72600	520.625	18.03	0.4760	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call		557.72600	536.525	18.03	0.5240	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call		854.58450	824.995	17.35	0.6883	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put		254.58450	269.095	17.35	0.3117	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call		439.81460	422.500	18.53	0.4405	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put		89.91710	97.491	16.99	0.1456	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call		635.92560	612.251	17.83	0.5724	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put		415.92560	436.351	17.83	0.4276	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		1,379.20270	1,413.905	20.21	0.7689	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		199.20270	189.805	20.21	0.2311	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call		1,048.02000	1,014.991	17.14	0.7673	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	19/03/2018	Foreign Exchange Option	14.45	Call			314.99480	302.200	19.24	0.3395	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,263.74310	1,297.727	19.96	0.7446	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			223.74310	213.627	19.96	0.2554	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,600.31940	1,636.207	20.64	0.8088	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			160.31940	152.107	20.64	0.1912	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,339.91710	1,303.391	16.99	0.8544	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			458.30020	440.358	18.44	0.4543	4,403,578.00	10,000	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			368.92830	387.787	17.71	0.3969	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			688.92830	663.687	17.71	0.6031	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			2,413.89040	2,452.831	21.89	0.9045	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			73.89040	68.731	21.89	0.0955	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			944.99480	976.299	19.24	0.6605	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			64.99520	71.153	16.93	0.1132	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			745.16190	718.354	17.58	0.6337	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			325.16190	342.454	17.58	0.3663	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			493.35350	474.243	18.28	0.4799	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			583.35350	608.343	18.28	0.5201	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			638.30020	664.458	18.44	0.5457	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			754.89620	783.257	18.76	0.5943	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,857.67140	1,815.817	17.81	0.9331	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			37.67140	39.917	17.81	0.0669	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,264.64670	2,303.151	21.67	0.8918	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			84.64670	79.051	21.67	0.1082	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,484.99520	1,447.053	16.93	0.8868	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			130.16580	122.924	20.98	0.1593	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			835.61500	806.483	17.39	0.6793	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			265.61500	280.583	17.39	0.3207	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			954.29830	922.601	17.19	0.7321	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			204.29830	216.701	17.19	0.2679	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			394.89620	379.157	18.76	0.4057	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			78.89660	85.872	16.96	0.1317	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,034.87480	2,072.614	21.32	0.8686	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			104.87480	98.514	21.32	0.1314	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,304.63930	1,338.887	20.05	0.7536	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			214.63930	204.787	20.05	0.2464	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,810.16580	1,847.024	20.98	0.8407	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			181.89290	173.016	20.40	0.2135	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			756.79770	729.677	17.55	0.6398	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			316.79770	333.777	17.55	0.3602	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			284.65030	300.385	17.45	0.3358	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			804.65030	776.284	17.45	0.6642	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,398.89660	1,361.772	16.96	0.8683	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			1,062.74570	1,095.133	19.34	0.6805	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			304.44570	292.333	19.34	0.3195	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			853.23960	882.790	18.44	0.5852	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			461.33960	445.490	18.44	0.4148	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,381.75390	1,416.645	19.59	0.7228	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			282.05390	271.545	19.59	0.2772	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,068.68810	2,106.805	20.74	0.8313	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			158.98810	151.705	20.74	0.1687	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,934.24460	1,971.766	20.45	0.8095	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			185.34460	177.266	20.45	0.1905	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			1,569.53860	1,605.530	19.89	0.7528	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			250.63860	241.030	19.89	0.2472	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			557.78900	581.261	17.59	0.4609	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			668.88900	646.761	17.59	0.5391	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			161.20120	171.596	16.50	0.1965	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			1,351.90120	1,316.396	16.50	0.8035	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			668.14330	646.555	17.59	0.5291	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			597.44330	621.755	17.59	0.4709	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			1,904.93120	1,942.298	20.29	0.7965	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			205.63120	197.098	20.29	0.2035	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			936.34280	966.841	18.42	0.5944	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			471.34280	455.841	18.42	0.4056	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			1,358.28910	1,322.792	16.46	0.8007	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			166.78910	177.392	16.46	0.1993	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			2,014.97290	2,052.910	20.38	0.8067	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			196.47290	188.310	20.38	0.1933	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			1,006.14750	1,037.558	18.51	0.6126	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			447.64750	432.958	18.51	0.3874	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			870.18110	899.690	18.21	0.5697	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			513.88110	497.290	18.21	0.4303	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			2,120.48180	2,158.962	20.35	0.8044	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			208.88180	200.662	20.35	0.1956	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			1,730.51050	1,767.195	19.80	0.7492	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			278.91050	268.895	19.80	0.2508	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			580.87890	604.479	17.36	0.4447	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			759.27890	736.179	17.36	0.5553	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			889.14680	863.883	17.06	0.6004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			511.54680	533.583	17.06	0.3996	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,242.12410	1,209.720	16.47	0.7344	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			274.52410	289.420	16.47	0.2656	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,542.77260	2,583.134	20.74	0.8349	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			180.37260	173.434	20.74	0.1651	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,032.01480	2,983.711	16.52	0.9793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			14.41480	13.411	16.52	0.0207	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,276.67570	1,243.728	16.44	0.7451	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			259.07570	273.428	16.44	0.2549	0.00	0	15,158
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,469.52590	1,505.520	19.17	0.6879	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			377.12590	365.819	19.17	0.3121	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,304.73950	1,271.359	16.42	0.7535	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			247.13950	261.060	16.42	0.2465	0.00	0	2,700

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	15.14	Put			1,493.17220	1,529.319	19.21	0.6923	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			370.77220	359.619	19.21	0.3077	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,654.90620	1,616.033	16.19	0.8411	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			137.30620	145.733	16.19	0.1589	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,784.28650	1,822.052	19.73	0.7416	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			301.88650	292.352	19.73	0.2584	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			858.79380	834.291	17.13	0.5865	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			541.19380	563.991	17.13	0.4135	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,085.56560	2,040.196	16.06	0.9121	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			67.96560	69.896	16.06	0.0879	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,240.01120	1,274.298	18.70	0.6401	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			447.61120	434.598	18.70	0.3599	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,547.46980	2,499.291	15.94	0.9580	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			29.86980	28.991	15.94	0.0420	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,458.10600	1,422.522	16.30	0.7958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			190.50600	202.222	16.30	0.2042	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,668.92630	2,709.605	20.91	0.8463	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			166.52630	159.905	20.91	0.1537	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,166.54860	1,200.200	18.55	0.6228	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			474.14860	460.500	18.55	0.3772	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,078.35040	1,048.728	16.62	0.6792	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			360.75040	378.428	16.62	0.3208	0.00	0	2,050
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,808.94820	1,846.823	19.76	0.7455	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			296.54820	287.123	19.76	0.2545	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,161.62780	1,130.552	16.54	0.7083	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			314.02780	330.252	16.54	0.2917	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,737.93840	1,697.434	16.16	0.8573	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			120.33840	127.134	16.16	0.1427	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			974.49690	947.193	16.85	0.6375	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			436.89690	456.893	16.85	0.3625	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,641.79090	2,682.403	20.87	0.8439	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			169.39090	162.703	20.87	0.1561	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,129.11140	1,098.592	16.57	0.6972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			331.51140	348.292	16.57	0.3028	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,727.13660	1,764.639	19.65	0.7324	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			314.73660	304.939	19.65	0.2676	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			985.62580	958.060	16.82	0.6421	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			428.02580	447.760	16.82	0.3579	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,347.15760	2,386.975	20.49	0.8152	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			204.75760	197.275	20.49	0.1848	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			679.18200	659.471	17.67	0.4972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			761.58200	789.171	17.67	0.5028	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,471.64130	3,512.895	22.15	0.8976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			109.24130	103.195	22.15	0.1024	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			720.10970	699.270	17.52	0.5189	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			702.50970	728.970	17.52	0.4811	0.00	0	6,130

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			3,376.53190	3,417.780	21.99	0.8929	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			114.13190	108.080	21.99	0.1071	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			796.06770	773.179	17.30	0.5569	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			608.46770	632.879	17.30	0.4431	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,569.69940	2,610.130	20.78	0.8374	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			177.29940	170.430	20.78	0.1626	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			3,310.13560	3,351.382	21.88	0.8895	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			117.73560	111.682	21.88	0.1105	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			791.40830	768.645	17.31	0.5546	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			613.80830	638.345	17.31	0.4454	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			3,111.91670	3,153.162	21.55	0.8785	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			129.51670	123.462	21.55	0.1215	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			763.97110	741.939	17.39	0.5411	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			646.37110	671.639	17.39	0.4589	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			1,865.55000	1,822.914	16.13	0.8798	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			97.95000	102.614	16.13	0.1202	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			834.18080	810.301	17.20	0.5751	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			566.58080	590.001	17.20	0.4249	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			3,036.82140	3,078.068	21.42	0.8740	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			134.42140	128.368	21.42	0.1260	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			621.88550	603.812	17.88	0.4656	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			854.28550	883.512	17.88	0.5344	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			1,856.93340	1,814.429	16.13	0.8783	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			99.33340	104.129	16.13	0.1217	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			810.17760	786.919	17.26	0.5637	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			592.57760	616.619	17.26	0.4363	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			2,787.12040	2,828.075	21.06	0.8562	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			154.72040	148.375	21.06	0.1438	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			805.45030	782.314	17.28	0.5614	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			597.85030	622.014	17.28	0.4386	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			95.02010	89.007	22.68	0.0888	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,787.42010	3,828.707	22.68	0.9112	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			95.80580	89.790	22.64	0.0895	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,768.20580	3,809.490	22.64	0.9105	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			2,026.63550	2,065.390	20.06	0.7769	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			254.23550	245.690	20.06	0.2231	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			95.41100	89.397	22.66	0.0892	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,777.81100	3,819.097	22.66	0.9108	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,289.32390	2,329.310	20.36	0.7995	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			230.92390	223.310	20.36	0.2005	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,881.58450	1,920.004	19.81	0.7467	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			303.18450	294.004	19.81	0.2533	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			600.41260	625.042	17.25	0.4315	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			842.01260	819.042	17.25	0.5685	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			699.32700	725.929	17.44	0.4693	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			767.52700	746.429	17.44	0.5307	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	20/07/2018	Foreign Exchange Option	13.80	Put		612.25610	637.656	17.17	0.4228	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		899.75610	876.856	17.17	0.5772	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		1,955.94250	1,995.585	19.73	0.7383	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		332.14250	323.385	19.73	0.2617	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		644.21780	627.868	18.00	0.4500	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		998.01780	1,030.068	18.00	0.5500	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put		2,139.49630	2,179.825	19.97	0.7630	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call		295.69630	287.625	19.97	0.2370	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put		833.68300	863.275	17.65	0.5006	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call		739.88300	721.075	17.65	0.4994	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		896.02750	926.617	17.79	0.5194	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		704.42750	686.617	17.79	0.4806	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		2,462.19370	2,503.681	20.34	0.7950	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		253.69370	246.581	20.34	0.2050	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		2,036.18170	2,076.314	19.79	0.7444	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		327.68170	319.214	19.79	0.2556	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		617.84750	643.494	17.12	0.4185	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		929.34750	906.394	17.12	0.5815	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		652.96180	679.391	17.18	0.4281	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		2,337.08220	2,378.406	20.13	0.7767	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		283.78220	276.306	20.13	0.2233	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		124.51130	132.359	15.74	0.1360	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		1,931.21130	1,890.259	15.74	0.8640	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		919.66180	897.291	17.18	0.5719	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,116.18570	1,150.199	18.12	0.5676	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		635.98570	620.999	18.12	0.4324	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		1,012.61260	989.533	17.04	0.5927	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		2,661.22660	2,704.264	20.40	0.7945	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		270.32660	263.864	20.40	0.2055	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		2,215.49080	2,257.141	19.84	0.7464	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		344.59080	336.741	19.84	0.2536	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		633.51260	659.933	17.04	0.4073	0.00	0	1,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,282.29000	2,324.653	19.82	0.7441	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		358.79000	350.953	19.82	0.2559	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,635.35790	1,600.274	16.16	0.7744	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		268.85790	283.974	16.16	0.2256	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		3,233.25660	3,182.157	14.68	0.9779	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		16.75660	15.857	14.68	0.0221	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,557.81220	1,523.931	16.23	0.7553	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		301.31220	317.631	16.23	0.2447	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,488.92070	1,527.619	18.65	0.6256	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		565.42070	553.918	18.65	0.3744	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		1,889.51080	1,850.786	15.67	0.8343	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		173.01080	184.486	15.67	0.1657	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		1,807.21030	1,770.240	15.86	0.8157	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		200.71030	213.940	15.86	0.1843	0.00	0	5,300

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	15.97	Put			2,141.21660	2,183.111	19.64	0.7266	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			387.71660	379.411	19.64	0.2734	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,199.00150	2,241.095	19.71	0.7339	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			375.50150	367.395	19.71	0.2661	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,777.94530	1,741.638	15.93	0.8088	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			211.44530	225.338	15.93	0.1912	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			565.81410	591.238	16.79	0.3729	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,132.31410	1,107.538	16.79	0.6271	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,091.25780	1,067.322	16.89	0.6118	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			604.75780	631.022	16.89	0.3882	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,046.67160	3,091.164	20.75	0.8178	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			243.17160	237.464	20.75	0.1822	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,296.61020	1,267.242	16.49	0.6824	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			440.11020	460.942	16.49	0.3176	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,232.21410	2,274.417	19.75	0.7380	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			368.71410	360.717	19.75	0.2620	0.00	0	2,179
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			642.89630	629.272	18.28	0.4150	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,286.39630	1,322.972	18.28	0.5850	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			639.89200	626.396	18.29	0.4135	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,293.39200	1,330.096	18.29	0.5865	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			645.91530	632.167	18.26	0.4165	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,279.41530	1,315.867	18.26	0.5835	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,843.38690	2,887.431	20.46	0.7947	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			284.08690	277.631	20.46	0.2053	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,370.02860	2,412.698	19.88	0.7473	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			360.72860	352.898	19.88	0.2527	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			644.78560	672.226	16.96	0.3979	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,085.48560	1,062.426	16.96	0.6021	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,046.40530	1,080.761	17.71	0.5069	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			856.60530	839.461	17.71	0.4931	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,428.11450	1,467.315	18.35	0.5901	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			677.11450	664.715	18.35	0.4099	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,012.21320	3,057.742	20.48	0.7912	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			305.61320	299.442	20.48	0.2088	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,537.25260	2,581.706	19.92	0.7470	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			380.65260	373.406	19.92	0.2530	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			656.96510	685.060	16.87	0.3877	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,170.36510	1,146.760	16.87	0.6123	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			65.10230	79.096	14.42	0.0830	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,489.50230	2,451.696	14.42	0.9170	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,153.16220	1,130.126	16.93	0.6033	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			688.76220	717.526	16.93	0.3967	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,824.82990	2,870.079	20.23	0.7726	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			339.22990	332.679	20.23	0.2274	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,289.48140	1,327.181	18.06	0.5540	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			771.58140	757.081	18.06	0.4460	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,246.54830	3,294.063	20.66	0.7936	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			316.04830	310.863	20.66	0.2064	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,714.46060	2,760.293	20.00	0.7493	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			393.96060	387.093	20.00	0.2507	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			666.87180	695.829	16.82	0.3791	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,246.37180	1,222.629	16.82	0.6209	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			774.97360	760.878	18.26	0.4314	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,443.37360	1,482.578	18.26	0.5686	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			771.92320	757.950	18.27	0.4301	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,450.32320	1,489.650	18.27	0.5699	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			778.03690	763.818	18.25	0.4327	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,436.43690	1,475.518	18.25	0.5673	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,466.92030	3,514.598	20.96	0.7916	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			338.52030	332.498	20.96	0.2084	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,895.94260	2,941.800	20.22	0.7484	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			417.54260	409.700	20.22	0.2516	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			680.82590	709.339	16.85	0.3705	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,332.42590	1,307.239	16.85	0.6295	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,469.03340	1,506.230	18.38	0.5405	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			924.23340	906.730	18.38	0.4595	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,424.08220	1,397.841	17.26	0.6127	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			841.18220	870.441	17.26	0.3873	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			935.79730	918.178	18.62	0.4482	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,622.89730	1,660.778	18.62	0.5518	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			932.72320	915.204	18.63	0.4470	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,629.82320	1,667.804	18.63	0.5530	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			938.87610	921.163	18.61	0.4493	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,615.97610	1,653.763	18.61	0.5507	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,515.50490	1,488.191	17.68	0.5956	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,035.30490	1,065.591	17.68	0.4044	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,511.12460	1,483.867	17.69	0.5944	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,040.92460	1,071.267	17.69	0.4056	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,506.75840	1,479.549	17.70	0.5931	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,046.55840	1,076.949	17.70	0.4069	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,409.79210	1,382.534	18.95	0.4973	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,938.49210	1,974.234	18.95	0.5027	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,377.53800	5,420.130	22.88	0.7514	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			648.83800	628.430	22.88	0.2486	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,406.50230	1,379.309	18.96	0.4964	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,945.20230	1,981.009	18.96	0.5036	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,403.22160	1,376.101	18.97	0.4955	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,951.92160	1,987.801	18.97	0.5045	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,120.95220	2,087.175	18.55	0.6047	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,515.65220	1,549.575	18.55	0.3953	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,116.72030	2,082.938	18.55	0.6039	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,521.42030	1,555.338	18.55	0.3961	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	12/06/2020	Foreign Exchange Option	15.18	Call			2,112.48870	2,078.710	18.56	0.6030	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,527.18870	1,561.110	18.56	0.3970	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,636.64890	1,668.921	18.71	0.4024	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,156.74890	2,120.121	18.71	0.5976	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,296.31450	2,257.869	18.70	0.6107	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,615.91450	1,647.569	18.70	0.3893	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,291.99490	2,253.597	18.71	0.6099	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,621.59490	1,653.297	18.71	0.3901	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,287.68430	2,249.325	18.71	0.6091	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,627.28430	1,659.025	18.71	0.3909	0.00	0	0
<b>Total \$ / R Option</b>												<b>105,900,455.85</b>	<b>278,300</b>	<b>3,849,317</b>
<b>Total \$ / R</b>												<b>1,561,373,738.65</b>	<b>385,324</b>	<b>5,200,824</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.57970		13.62120			0.0000	339,492.50	25	581
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.77590		13.82000			0.0000	0.00	0	133
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.97030		14.01760			0.0000	0.00	0	83
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.16630		14.21650			0.0000	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			15.19000		15.19000			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.78260		14.84020			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>339,492.50</b>	<b>25</b>	<b>797</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			17,927.54670	17,929.783	24.83	0.4042	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			30,807.54670	34,959.783	24.83	0.5958	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			17,555.58270	17,573.597	24.86	0.3983	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			31,435.58270	35,603.597	24.86	0.6017	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			18,305.67400	18,291.704	24.81	0.4101	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			30,185.67400	34,321.705	24.81	0.5899	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			57,652.37630	55,471.060	17.98	0.5360	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			47,652.37630	49,881.060	17.98	0.4640	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			57,177.93410	55,011.979	18.00	0.5330	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			48,177.93410	50,421.979	18.00	0.4670	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			58,130.22120	55,933.507	17.97	0.5390	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			47,130.22120	49,343.507	17.97	0.4610	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			75,057.22000	72,889.677	17.43	0.5344	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			66,297.22000	68,859.677	17.43	0.4656	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			74,614.83730	72,459.549	17.44	0.5322	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			66,854.83730	69,429.549	17.44	0.4678	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			75,501.51810	73,322.099	17.42	0.5366	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			65,741.51810	68,292.099	17.42	0.4634	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			75,157.52990	78,065.621	17.23	0.4408	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			95,361.06590	93,258.885	17.25	0.5574	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			75,711.06590	78,628.885	17.25	0.4426	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			96,255.48180	94,134.306	17.22	0.5611	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			74,605.48180	77,504.305	17.22	0.4389	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			95,807.52990	93,695.621	17.23	0.5592	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			6,460.27460	6,859.027	0.95	0.5528	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			5,256.05620	5,657.579	0.92	0.5019	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			5,256.05620	5,657.579	0.92	0.4981	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			4,843.33710	5,245.075	0.93	0.4741	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			5,843.33710	6,245.075	0.93	0.5259	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			4,460.27460	4,859.027	0.95	0.4472	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			151,112.45800	148,386.660	17.69	0.5944	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			104,092.45800	107,126.660	17.69	0.4056	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			150,675.83720	147,954.871	17.70	0.5931	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			104,655.83720	107,694.871	17.70	0.4069	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			151,550.48730	148,819.129	17.68	0.5956	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			103,530.48730	106,559.129	17.68	0.4044	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>339,492.50</b>	<b>25</b>	<b>797</b>
£ / R	On 15/12/2017	Foreign Exchange Future			18.23410		18.40170			0.0000	0.00	0	10
£ / R	On 18/12/2017	Foreign Exchange Future			18.24440		18.41230			0.0000	20,397,239.20	1,118	211,997
£ / R	On 31/01/2018	Foreign Exchange Future			18.40900		18.57800			0.0000	0.00	0	10
£ / R	On 01/03/2018	Foreign Exchange Future			18.50870		18.67940			0.0000	0.00	0	17
£ / R	On 15/03/2018	Foreign Exchange Future			18.55780		18.72950			0.0000	0.00	0	38
£ / R	On 19/03/2018	Foreign Exchange Future			18.57210		18.74410			0.0000	185,721.00	10	13,065
£ / R	On 18/06/2018	Foreign Exchange Future			18.89420		19.07210			0.0000	18,894,200.00	1,000	4,422
£ / R	On 17/09/2018	Foreign Exchange Future			19.22260		19.40550			0.0000	0.00	0	3,576
£ / R	On 14/06/2019	Foreign Exchange Future			19.98000		20.17180			0.0000	0.00	0	0
<b>Total £ / R Future</b>											<b>39,477,160.20</b>	<b>2,128</b>	<b>233,135</b>
£ / R	On 15/12/2017	Foreign Exchange Option	18.66	Put			405.68940	523.494	21.03	0.7408	0.00	0	0
£ / R	On 15/12/2017	Foreign Exchange Option	18.66	Call			147.38940	97.594	21.03	0.2592	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Call			0.01550	0.005	40.68	0.0000	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.14	Put			6,727.71550	6,895.605	40.68	1.0000	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Put			186.37360	253.688	20.07	0.4668	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	18.20	Call			398.67360	298.088	20.07	0.5332	0.00	0	400
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Put			1,412.86400	1,573.397	25.82	0.9510	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	19.80	Call			25.16400	17.797	25.82	0.0490	0.00	0	800
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call			0.01510	0.005	40.68	0.0000	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Put			6,737.71510	6,905.605	40.68	1.0000	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Call			0.01480	0.005	40.68	0.0000	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.16	Put			6,747.71480	6,915.605	40.68	1.0000	0.00	0	0
£ / R	On 31/01/2018	Foreign Exchange Option	18.91	Put			770.58650	878.719	20.23	0.6163	0.00	0	0
£ / R	On 31/01/2018	Foreign Exchange Option	18.91	Call			438.58650	377.719	20.23	0.3837	0.00	0	0
£ / R	On 01/03/2018	Foreign Exchange Option	19.23	Put			1,020.29150	1,131.253	19.53	0.6390	0.00	0	0
£ / R	On 01/03/2018	Foreign Exchange Option	19.23	Call			469.69150	409.953	19.53	0.3610	0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option	19.05	Put			918.10440	1,021.023	19.09	0.5839	0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option	19.05	Call			597.60440	528.823	19.09	0.4161	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Call			1,698.91160	1,560.369	18.17	0.7945	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	19/03/2018	Foreign Exchange Option	17.23	Put			184.81160	218.268	18.17	0.2055	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,714.87240	1,575.796	18.17	0.7978	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			180.77240	213.696	18.17	0.2022	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1,886.38680	1,741.996	18.20	0.8312	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			142.28680	169.896	18.20	0.1688	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,703.69360	1,837.031	20.09	0.7587	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			307.79360	269.131	20.09	0.2413	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,706.88230	1,568.075	18.17	0.7961	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			182.78230	215.975	18.17	0.2039	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			889.73520	990.858	18.95	0.5693	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			633.83520	562.958	18.95	0.4307	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,641.18460	1,520.890	17.57	0.6862	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			469.08460	526.690	17.57	0.3138	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,634.48590	1,514.470	17.57	0.6847	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			472.38590	530.270	17.57	0.3153	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,647.89430	1,527.321	17.57	0.6878	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			465.79430	523.121	17.57	0.3122	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,805.14510	1,690.234	17.32	0.6597	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			659.64510	727.634	17.32	0.3403	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,817.69790	1,701.996	17.32	0.6624	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			652.19790	719.396	17.32	0.3376	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,811.41470	1,695.980	17.32	0.6611	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			655.91470	723.380	17.32	0.3389	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,515.83510	2,389.731	17.21	0.6675	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			984.03510	1,049.731	17.21	0.3325	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,527.78870	2,401.300	17.21	0.6693	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			975.98870	1,041.300	17.21	0.3307	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,521.81130	2,395.511	17.21	0.6684	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			980.01130	1,045.511	17.21	0.3316	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,700</b>
<b>Total £ / R</b>												<b>39,477,160.20</b>	<b>2,128</b>	<b>236,835</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12049		0.12066			0.0000	0.00	0	195
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12289		0.12307			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12531		0.12552			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12783		0.12806			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13986		0.14017			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>195</b>
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			13.12650	12.380	24.59	0.0533	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			947.22650	963.180	24.59	0.9467	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,073.02320	1,054.787	25.04	0.9745	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			7.12320	5.587	25.04	0.0255	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			235.42840	216.493	21.09	0.5488	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			169.52840	167.293	21.09	0.4512	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	19/03/2018	Foreign Exchange Option	0.13	Call			289.57350	273.810	20.77	0.3257	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			982.07350	984.710	20.77	0.6743	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,366.58160	1,348.042	17.20	0.8949	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			59.08160	58.942	17.20	0.1051	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			669.04840	648.872	18.99	0.6124	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			361.54840	359.772	18.99	0.3876	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			558.09030	534.749	20.06	0.4296	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,006.29030	1,003.649	20.06	0.5704	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			309.86990	293.330	21.47	0.2651	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,758.06990	1,762.230	21.47	0.7349	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			983.72310	956.246	18.38	0.6516	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			431.92310	425.146	18.38	0.3484	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			194.00000	216.900		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,194.00000	1,216.900		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			806.00000	783.100		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,851.33040	1,805.264	18.88	0.6665	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			834.73040	819.364	18.88	0.3335	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,418.27860	1,376.777	20.14	0.5478	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,401.67860	1,390.877	20.14	0.4522	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,389.10310	2,339.362	16.70	0.8012	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			372.50310	353.462	16.70	0.1988	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>195</b>
€ / R	On	15/12/2017	Foreign Exchange Future			16.06400		16.13050			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			16.07440		16.14110			0.0000	76,899,929.60	4,784	106,525
€ / R	On	27/12/2017	Foreign Exchange Future			16.10410		16.17190			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.24070		16.30780			0.0000	0.00	0	30
€ / R	On	28/02/2018	Foreign Exchange Future			16.33920		16.40700			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			16.39280		16.46130			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			16.40740		16.47600			0.0000	2,707,221.00	165	43,992
€ / R	On	29/03/2018	Foreign Exchange Future			16.44370		16.51280			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			16.73870		16.81060			0.0000	4,184,675.00	250	1,046
€ / R	On	17/09/2018	Foreign Exchange Future			17.08150		17.15720			0.0000	4,270,375.00	250	5,142
€ / R	On	14/12/2018	Foreign Exchange Future			17.41900		17.49790			0.0000	0.00	0	1,928
€ / R	On	14/06/2019	Foreign Exchange Future			18.18930		18.27530			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>88,062,200.60</b>	<b>5,449</b>	<b>159,532</b>
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			477.80400	538.211	22.85	0.7646	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			88.30400	82.211	22.85	0.2354	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			328.25990	315.636	22.93	0.5513	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			187.15990	241.236	22.93	0.4487	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			228.68280	224.604	23.29	0.4384	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			287.58280	350.204	23.29	0.5616	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			453.57600	431.588	22.73	0.6638	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			112.47600	157.188	22.73	0.3362	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			602.48000	569.841	22.53	0.7660	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			61.38000	95.441	22.53	0.2340	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,012.89500	1,947.077	29.16	0.9911	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			1.79500	2.677	29.16	0.0089	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			507.04350	576.506	23.98	0.7241	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			118.14350	120.906	23.98	0.2759	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			101.64030	105.070	24.13	0.2470	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			560.54030	630.670	24.13	0.7530	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			0.06880	0.117	44.22	0.0003	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,268.96880	5,335.717	44.22	0.9997	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,142.33850	2,076.258	29.67	0.9937	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1.23850	1.858	29.67	0.0063	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			5.90620	6.676	29.90	0.0204	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,934.80620	2,002.276	29.90	0.9796	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			6.09960	6.874	29.79	0.0210	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,914.99960	1,982.474	29.79	0.9790	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			406.85930	474.235	23.69	0.6600	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			157.95930	158.635	23.69	0.3400	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			6.00210	6.774	29.84	0.0207	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,924.90210	1,992.374	29.84	0.9793	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			111.18880	141.137	21.11	0.2693	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			663.08880	625.237	21.11	0.7307	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			243.56340	264.040	17.84	0.3353	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			751.36340	704.740	17.84	0.6647	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			551.85100	590.249	17.58	0.5034	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			548.85100	519.449	17.58	0.4966	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			939.67550	988.635	18.15	0.6336	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			390.97550	371.435	18.15	0.3664	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			79.23150	88.299	16.34	0.1206	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,506.02210	2,438.706	18.17	0.9540	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			931.99130	980.573	18.03	0.6257	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			407.99130	387.973	18.03	0.3743	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,693.92180	1,634.279	16.33	0.8809	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			77.92180	86.879	16.33	0.1191	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,685.23150	1,625.699	16.34	0.8794	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			105.82610	117.055	16.38	0.1511	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,490.29460	1,433.570	16.39	0.8396	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			114.29460	126.170	16.39	0.1604	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,702.62890	1,642.875	16.33	0.8825	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			76.62890	85.475	16.33	0.1175	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			30.02210	31.306	18.17	0.0460	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			615.27820	655.232	17.35	0.5058	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	19/03/2018	Foreign Exchange Option	16.50	Call		591.27820	562.632	17.35	0.4942	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		641.12970	609.459	17.21	0.5229	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		555.12970	592.059	17.21	0.4771	0.00	0	174,600
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call		1,531.82610	1,474.455	16.38	0.8489	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put		1,080.53630	1,131.708	18.17	0.6547	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call		383.33630	365.408	18.17	0.3453	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		1,563.97460	1,511.322	15.76	0.7640	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		263.37460	282.622	15.76	0.2360	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		2,628.76750	2,560.396	16.12	0.9230	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		68.16750	71.696	16.12	0.0770	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		1,232.17190	1,188.388	15.99	0.6717	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		421.57190	449.688	15.99	0.3283	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		1,571.27100	1,518.471	15.76	0.7658	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		260.67100	279.771	15.76	0.2342	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call		2,889.76830	2,819.621	16.28	0.9428	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		49.16830	50.921	16.28	0.0572	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		987.57210	951.475	16.41	0.5832	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		616.97210	652.775	16.41	0.4168	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		1,578.58310	1,525.644	15.76	0.7675	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		257.98310	276.944	15.76	0.2325	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		3,098.21850	3,027.096	16.41	0.9554	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		37.61850	38.396	16.41	0.0446	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		1,759.73790	1,703.469	15.67	0.8080	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		199.13790	214.769	15.67	0.1920	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		4,895.77170	4,962.695	21.97	0.9353	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		76.37170	71.395	21.97	0.0647	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		3,859.24680	3,926.107	20.78	0.8988	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		119.84680	114.807	20.78	0.1012	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put		2,118.42710	2,178.985	18.84	0.7583	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		319.02710	307.685	18.84	0.2417	0.00	0	7,000
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put		4,678.15820	4,751.285	21.96	0.8681	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call		205.35820	202.785	21.96	0.1319	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call		1,022.18810	989.472	16.56	0.5263	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call		1,017.94470	985.379	16.57	0.5247	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put		970.74470	1,013.879	16.57	0.4753	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call		1,013.71170	981.309	16.58	0.5231	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put		964.98810	1,007.972	16.56	0.4737	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		2,984.79300	2,909.101	14.80	0.9263	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put		976.51170	1,019.809	16.58	0.4769	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		77.59300	77.601	14.80	0.0737	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call		1,605.17870	1,554.783	15.67	0.7057	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put		447.97870	473.283	15.67	0.2943	0.00	0	41,516
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put		1,407.58360	1,456.442	16.94	0.5278	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call		1,011.92860	981.991	16.95	0.4709	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put		1,414.02860	1,462.991	16.95	0.5291	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call		1,019.04410	988.905	16.93	0.4734	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	17.88	Put			1,401.14410	1,449.905	16.93	0.5266	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			1,015.48360	985.442	16.94	0.4722	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,202.00200	2,148.435	16.07	0.6851	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			786.70200	819.135	16.07	0.3149	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,196.34710	2,142.924	16.07	0.6839	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			791.04710	823.624	16.07	0.3161	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,190.70530	2,137.425	16.08	0.6828	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			795.40530	828.125	16.08	0.3172	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>853,838</b>
<b>Total € / R</b>												<b>88,062,200.60</b>	<b>5,449</b>	<b>1,013,370</b>
AUS / R	On	18/12/2017	Foreign Exchange Future			10.33550		10.35080			0.0000	12,402,600.00	1,200	14,878
AUS / R	On	27/12/2017	Foreign Exchange Future			10.35010		10.36540			0.0000	0.00	0	0
AUS / R	On	15/01/2018	Foreign Exchange Future			10.38060		10.39630			0.0000	0.00	0	5
AUS / R	On	28/02/2018	Foreign Exchange Future			10.45040		10.46700			0.0000	0.00	0	46
AUS / R	On	19/03/2018	Foreign Exchange Future			10.48040		10.49740			0.0000	0.00	0	656
AUS / R	On	18/06/2018	Foreign Exchange Future			10.62630		10.64560			0.0000	4,250,520.00	400	5,012
AUS / R	On	17/09/2018	Foreign Exchange Future			10.77510		10.79670			0.0000	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Future			10.92160		10.94500			0.0000	0.00	0	10,812
AUS / R	On	14/06/2019	Foreign Exchange Future			11.24500		11.27210			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>16,653,120.00</b>	<b>1,600</b>	<b>31,409</b>
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,510.73680	1,525.818	29.42	0.9929	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			1.50420	1.288	29.50	0.0070	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,520.70420	1,535.788	29.50	0.9930	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			1.47250	1.258	29.58	0.0068	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,530.67250	1,545.758	29.58	0.9932	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			1.53680	1.318	29.42	0.0071	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			421.24360	409.642	18.47	0.7828	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			55.84360	59.542	18.47	0.2172	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			413.55820	402.075	18.48	0.7761	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			58.15820	61.975	18.48	0.2239	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			428.99740	417.279	18.45	0.7894	0.00	0	0
AUS / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			53.59740	57.179	18.45	0.2106	0.00	0	0
AUS / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			428.90820	441.559	18.86	0.6621	0.00	0	0
AUS / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			145.20820	142.159	18.86	0.3379	0.00	0	0
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			379.32260	388.517	16.64	0.5311	0.00	0	0
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			296.32260	288.917	16.64	0.4689	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			642.00110	629.098	15.77	0.7216	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			154.60110	158.698	15.77	0.2784	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			655.93910	642.922	15.77	0.7296	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			148.53910	152.522	15.77	0.2704	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			648.86840	635.889	15.76	0.7257	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			151.46840	155.489	15.76	0.2743	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			406.61990	415.727	15.47	0.4355	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	10.51	Call			547.23000	537.090	15.48	0.5611	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			411.63000	420.790	15.48	0.4389	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			557.24720	546.996	15.46	0.5678	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			401.64720	410.696	15.46	0.4322	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			552.21990	542.027	15.47	0.5645	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			458.16910	454.213	15.72	0.4402	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			771.46910	789.113	15.72	0.5598	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			454.73540	450.823	15.73	0.4378	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			778.03540	795.723	15.73	0.5622	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			451.32210	447.457	15.75	0.4353	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			784.62210	802.356	15.75	0.5647	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,012.31920	1,034.777	15.82	0.5936	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			473.42250	472.209	15.79	0.4104	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			998.42250	1,020.609	15.79	0.5896	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			470.35900	469.286	15.81	0.4084	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,005.35900	1,027.686	15.81	0.5916	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			467.31920	466.377	15.82	0.4064	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			951.73940	938.494	14.81	0.5839	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			679.63940	693.494	14.81	0.4161	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			946.99000	933.822	14.82	0.5820	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			684.89000	698.822	14.82	0.4180	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			942.26690	929.165	14.83	0.5800	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			690.16690	704.165	14.83	0.4200	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>16,653,120.00</b>	<b>1,600</b>	<b>31,409</b>
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.72220		10.74260			0.0000	0.00	0	1,050
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.89010		10.91210			0.0000	0.00	0	100
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.05390		11.07750			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,150</b>
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			270.87480	252.903	17.97	0.6993	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			68.27480	70.703	17.97	0.3007	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			263.83460	246.021	17.96	0.6896	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			71.23460	73.821	17.96	0.3104	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			278.00720	259.883	17.98	0.7089	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			65.40720	67.683	17.98	0.2911	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			923.13370	904.854	15.84	0.8335	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			81.03370	84.754	15.84	0.1665	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			914.99180	896.759	15.84	0.8306	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			82.89180	86.659	15.84	0.1694	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			931.30860	912.981	15.84	0.8364	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			79.20860	82.881	15.84	0.1636	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			634.25600	621.171	15.54	0.5968	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			376.75600	387.271	15.54	0.4032	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
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			628.96420	615.981	15.55	0.5936	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			381.46420	392.081	15.55	0.4064	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			639.58120	626.392	15.53	0.6000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			372.08120	382.492	15.53	0.4000	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,150</b>
CHF / R	On	18/12/2017	Foreign Exchange Future			13.76840		13.84030			0.0000	5,507,360.00	400	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			14.07210		14.14640			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.37220		14.45030			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			14.68080		14.76320			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.99490		16.09320			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>5,507,360.00</b>	<b>400</b>	<b>1,502</b>
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			128.18280	102.269	19.82	0.3140	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			317.88280	363.868	19.82	0.6860	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			125.11370	99.656	19.86	0.3076	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			324.81370	371.256	19.86	0.6924	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			131.31580	104.942	19.78	0.3204	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			311.01580	356.542	19.78	0.6796	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			508.69460	473.059	17.01	0.4939	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			512.29460	550.959	17.01	0.5061	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			504.40690	468.970	17.03	0.4908	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			518.00690	556.870	17.03	0.5092	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			513.40360	477.178	17.00	0.4969	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			507.00360	545.078	17.00	0.5031	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			655.60820	622.250	16.58	0.4882	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			735.30820	780.050	16.58	0.5118	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			651.65340	618.430	16.60	0.4860	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			741.35340	786.230	16.60	0.5140	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			647.71710	614.631	16.61	0.4838	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			747.41710	792.431	16.61	0.5162	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			276.80000	359.200		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			286.80000	369.200		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			266.80000	349.200		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			609.20900	648.412	15.50	0.3006	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,974.05660	1,914.588	15.48	0.7020	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			600.85660	639.688	15.48	0.2980	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,968.22480	1,908.945	15.49	0.7007	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			605.02480	644.045	15.49	0.2993	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,962.40900	1,903.312	15.50	0.6994	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
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>5,507,360.00</b>	<b>400</b>	<b>1,502</b>
CNH / R	On	18/12/2017	Foreign Exchange Future			2.04930		2.05620			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.06430		2.07150			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.08030		2.08810			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.09760		2.10600			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.15490		2.16320			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,089.46590	1,013.462	17.76	0.9330	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			27.46590	20.462	17.76	0.0670	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			998.33700	922.535	17.89	0.9093	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			36.33700	29.535	17.89	0.0907	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,185.63810	1,110.751	18.59	0.9429	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			23.63810	17.751	18.59	0.0571	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			199.81230	215.247	16.92	0.1984	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,636.58580	1,581.205	16.91	0.7853	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			221.58580	238.205	16.91	0.2147	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,560.07430	1,505.921	16.90	0.7684	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			245.07430	262.921	16.90	0.2316	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,714.81230	1,658.247	16.92	0.8016	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,358.96450	1,316.451	16.50	0.6195	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			677.96450	713.451	16.50	0.3805	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,304.82730	1,263.729	16.56	0.6036	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			723.82730	760.729	16.56	0.3964	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,414.81830	1,370.871	16.44	0.6354	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			633.81830	667.871	16.44	0.3646	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			240.00000	324.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			340.00000	424.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			440.00000	524.000		1.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,742.24980	2,690.416	16.47	0.6978	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			910.24980	941.416	16.47	0.3022	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,681.71180	2,631.190	16.50	0.6889	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			949.71180	982.190	16.50	0.3111	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,803.77690	2,750.654	16.44	0.7066	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			871.77690	901.654	16.44	0.2934	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Future			2.16590		2.17430			0.0000	324,885.00	150	550

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	19/03/2018	Foreign Exchange Future			2.21040		2.21910			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.25590		2.26510			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.30270		2.31290			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.57140		2.58320			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>324,885.00</b>	<b>150</b>	<b>550</b>
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,556.79770	1,471.068	20.69	0.9645	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			13.79770	12.068	20.69	0.0355	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,753.92290	1,668.606	22.21	0.9727	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			10.92290	9.606	22.21	0.0273	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,655.25120	1,569.741	21.45	0.9690	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			12.25120	10.741	21.45	0.0310	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			711.87730	755.244	18.22	0.4428	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,107.43240	1,060.523	18.09	0.5946	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			616.43240	656.523	18.09	0.4054	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,054.17780	1,008.917	18.15	0.5759	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			663.17780	704.917	18.15	0.4241	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,002.87730	959.244	18.22	0.5572	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			920.18190	969.271	17.48	0.4249	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,322.73190	1,281.266	17.55	0.5613	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			971.73190	1,022.266	17.55	0.4387	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,421.11300	1,376.744	17.41	0.5891	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			870.11300	917.744	17.41	0.4109	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,371.18190	1,328.271	17.48	0.5751	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			371.00000	473.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			471.00000	573.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			571.00000	673.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,791.15730	4,699.355	16.34	0.8386	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			459.15730	485.355	16.34	0.1614	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,714.35420	4,622.682	16.35	0.8327	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			482.35420	508.682	16.35	0.1673	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,868.72540	4,776.767	16.32	0.8444	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			436.72540	462.767	16.32	0.1556	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>324,885.00</b>	<b>150</b>	<b>550</b>
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.73840		1.74340			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.76520		1.77090			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.79210		1.79840			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.81900		1.82600			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.98890		1.99890			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
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			154.16590	138.631	20.25	0.3256	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			420.16590	454.632	20.25	0.6744	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			124.07450	112.617	20.49	0.2769	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			490.07450	528.617	20.49	0.7231	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			189.55840	169.500	20.01	0.3790	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			355.55840	385.500	20.01	0.6210	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			823.76970	794.621	17.72	0.5790	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			514.76970	542.621	17.72	0.4210	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			771.83840	744.355	17.79	0.5551	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			562.83840	592.355	17.79	0.4449	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			878.18280	847.364	17.65	0.6029	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			469.18280	495.363	17.65	0.3971	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,084.47690	1,052.864	17.06	0.5821	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			700.47690	731.864	17.06	0.4179	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,035.53080	1,005.220	17.16	0.5642	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			751.53080	784.220	17.16	0.4358	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,135.33500	1,102.410	16.97	0.6001	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			651.33500	681.410	16.97	0.3999	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			340.00000	410.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			140.00000	210.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			240.00000	310.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			617.97280	646.589	16.98	0.2372	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,038.97230	2,969.214	17.02	0.7540	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			649.97230	680.214	17.02	0.2460	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,971.99760	2,903.896	17.05	0.7452	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			682.99760	714.896	17.05	0.2548	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,106.97280	3,035.589	16.98	0.7628	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/12/2017	Foreign Exchange Future			0.13150		0.13190			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13110		0.13180			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13050		0.13150			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12930		0.13140			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
NOK/R	On	18/12/2017	Foreign Exchange Future			1.63410		1.63810			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
NOK/R	On	19/03/2018	Foreign Exchange Future			1.66210		1.66630			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.69060		1.69510			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.71980		1.72480			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.81480		1.82030			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.33480		9.33070			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.45810		9.45530			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.58490		9.58330			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.71440		9.71480			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.58690		10.59320			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			15.38930	13.570	19.20	0.0882	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			494.68930	488.770	19.20	0.9118	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			14.92380	13.169	19.35	0.0854	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			504.22380	498.369	19.35	0.9146	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			15.87410	13.988	19.05	0.0910	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			485.17410	479.188	19.05	0.9090	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			346.23060	346.443	17.01	0.5219	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			340.93060	338.343	17.01	0.4781	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			341.79300	341.988	17.03	0.5172	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			346.49300	343.888	17.03	0.4828	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			350.92480	351.154	17.00	0.5265	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			335.62480	333.054	17.00	0.4735	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			360.86180	361.265	16.89	0.4400	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			617.56180	616.365	16.89	0.5600	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			357.38980	357.785	16.91	0.4368	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			624.08980	622.885	16.91	0.5632	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			364.36700	364.776	16.88	0.4431	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			611.06700	609.876	16.88	0.5569	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			215.20000	215.600		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			225.20000	225.600		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			205.20000	205.600		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,173.78500	1,170.621	15.74	0.6672	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			500.58500	503.722	15.74	0.3328	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,168.23090	1,165.086	15.74	0.6652	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			505.03090	508.186	15.74	0.3348	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,179.35630	1,176.179	15.73	0.6691	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			496.15630	499.278	15.73	0.3309	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
<b>Total NZ\$ / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 18/12/2017 Foreign Exchange Future			1.31930		1.31700			0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Future			1.33200		1.32790			0.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Future			1.34920		1.33960			0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Future			1.36620		1.35270			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.46520		1.46480			0.0000	0.00	0	0
<b>Total PULA / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Call			170.00000	193.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Call			70.00000	93.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Put			30.00000	7.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Call			279.00000	320.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Call			179.00000	220.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Call			79.00000	120.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Option	1.32	Call			196.00000	292.000		1.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Option	1.33	Call			96.00000	192.000		1.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Option	1.31	Call			296.00000	392.000		1.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	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			173.00000	38.000		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			273.00000	138.000		1.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.36	Call			0.00000	62.000		1.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.36	Put			73.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Call			1,448.00000	1,452.000		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			1,348.00000	1,352.000		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			1,548.00000	1,552.000		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
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £On 18/12/2017 Foreign Exchange Future			1.34350		1.35170			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO £On	19/03/2018	Foreign Exchange Future				1.34820		1.35630			0.0000	0.00	0	0
QUANTO £On	18/06/2018	Foreign Exchange Future				1.35250		1.36060			0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future				1.35690		1.36500			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €On	18/12/2017	Foreign Exchange Future				1.18370		1.18500			0.0000	0.00	0	30
QUANTO €On	19/03/2018	Foreign Exchange Future				1.19100		1.19220			0.0000	0.00	0	0
QUANTO €On	18/06/2018	Foreign Exchange Future				1.19820		1.19920			0.0000	0.00	0	0
QUANTO €On	17/09/2018	Foreign Exchange Future				1.20580		1.20690			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>30</b>
RAIN	On 18/12/2017	Foreign Exchange Future				24,106.94000		24,201.87000			0.0000	0.00	0	0
RAIN	On 19/03/2018	Foreign Exchange Future				24,501.08000		24,599.53000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 18/12/2017	Foreign Exchange Future				10.07800		10.09970			0.0000	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Future				10.23550		10.25880			0.0000	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Future				10.39360		10.41970			0.0000	0.00	0	0
SGD / R	On 17/09/2018	Foreign Exchange Future				10.55800		10.58520			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future				11.56810		11.60840			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 18/12/2017	Foreign Exchange Option	9.81	Call				329.91950	307.887	17.78	0.7939	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.81	Put				40.21950	39.887	17.78	0.2061	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.82	Call				322.00970	300.182	17.80	0.7849	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.82	Put				42.30970	42.182	17.80	0.2151	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.80	Call				337.91050	315.686	17.77	0.8026	0.00	0	0
SGD / R	On 18/12/2017	Foreign Exchange Option	9.80	Put				38.21050	37.686	17.77	0.1974	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.96	Call				516.95000	503.059	16.19	0.6402	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.96	Put				218.15000	227.559	16.19	0.3598	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.97	Call				511.02410	497.260	16.21	0.6357	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.97	Put				222.22410	231.760	16.21	0.3643	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.95	Call				522.92450	508.907	16.18	0.6446	0.00	0	0
SGD / R	On 19/03/2018	Foreign Exchange Option	9.95	Put				214.12450	223.407	16.18	0.3554	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Call				638.20010	623.911	15.48	0.6216	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.10	Put				318.50010	330.311	15.48	0.3784	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Call				632.67770	618.502	15.50	0.6183	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.11	Put				322.97770	334.902	15.50	0.3817	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.09	Call				643.76160	629.353	15.47	0.6250	0.00	0	0
SGD / R	On 18/06/2018	Foreign Exchange Option	10.09	Put				314.06160	325.753	15.47	0.3750	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			585.20000	558.000		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			575.20000	548.000		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			595.20000	568.000		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,863.99900	1,831.398	15.29	0.8082	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			245.59900	253.298	15.29	0.1918	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,856.44260	1,823.924	15.29	0.8068	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			248.04260	255.824	15.29	0.1932	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,848.90300	1,816.467	15.30	0.8053	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			250.50300	258.367	15.30	0.1947	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/12/2017	Foreign Exchange Future			3.50310		3.48650			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.45430		3.43680			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.40160		3.38410			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.34880		3.33420			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.36850		3.35420			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>5,208</b>
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			2.37440	2.769	20.73	0.0492	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			255.87440	239.669	20.73	0.9508	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			2.18210	2.532	21.03	0.0450	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			265.68210	249.432	21.03	0.9550	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			2.58850	3.032	20.43	0.0539	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			246.08850	229.932	20.43	0.9461	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			71.71840	76.559	14.30	0.4174	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			154.91840	142.259	14.30	0.5826	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			68.28120	72.879	14.32	0.4031	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			161.48120	148.579	14.32	0.5969	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			75.28960	80.380	14.29	0.4319	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			148.48960	136.080	14.29	0.5681	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			53.29810	55.436	14.65	0.2643	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			329.19810	313.836	14.65	0.7357	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			51.42500	53.466	14.69	0.2566	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			337.32500	321.867	14.69	0.7434	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			55.23520	57.474	14.61	0.2721	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			321.13520	305.874	14.61	0.7279	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			25.80000	11.200		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			35.80000	21.200		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.00000	0.000		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
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			15.80000	1.200		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			195.91260	201.898	16.23	0.4469	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			371.71260	363.398	16.23	0.5531	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			192.73830	198.656	16.26	0.4415	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			378.53830	370.156	16.26	0.5585	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			199.13800	205.192	16.20	0.4523	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			364.93800	356.692	16.20	0.5477	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>5,208</b>
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.30860		1.32500			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.29280		1.30920			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.27150		1.28800			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.25360		1.27020			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>1,605,837,501.10</b>	<b>116,776</b>	<b>1,786,722</b>
<b>Total Options</b>												<b>105,900,455.85</b>	<b>278,300</b>	<b>4,706,855</b>
<b>Grand Total:</b>												<b>1,711,737,956.95</b>	<b>395,076</b>	<b>6,493,577</b>