



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/01/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/01/2018 Foreign Exchange Future			11.85650		11.96640			0.0000	917,847,234.50	77,413	0
\$ / R On 01/02/2018 Foreign Exchange Future			11.85840		11.96640			0.0000	0.00	0	0
\$ / R On 02/02/2018 Foreign Exchange Future			11.85840		11.96640			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			11.86390		11.97380			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			11.86760		11.97750			0.0000	0.00	0	0
\$ / R On 09/02/2018 Foreign Exchange Future			11.86950		11.97930			0.0000	0.00	0	1,346
\$ / R On 12/02/2018 Foreign Exchange Future			11.87480		11.98470			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			11.87660		11.98650			0.0000	0.00	0	70
\$ / R On 14/02/2018 Foreign Exchange Future			11.87840		11.93000			0.0000	0.00	0	0
\$ / R On 15/02/2018 Foreign Exchange Future			11.88010		11.99010			0.0000	83,160.70	7	19
\$ / R On 16/02/2018 Foreign Exchange Future			11.88190		11.99190			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			11.90310		12.01350			0.0000	29,757,750.00	2,500	5,686
\$ / R On 01/03/2018 Foreign Exchange Future			11.90490		12.01530			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			11.90670		12.01700			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.92960		12.04020			0.0000	1,634,355.20	137	5,377
\$ / R On 19/03/2018 Foreign Exchange Future			11.93670		12.04730			0.0000	1,376,778,978.00	115,340	773,365
\$ / R On 22/03/2018 Foreign Exchange Future			11.94200		12.05270			0.0000	0.00	0	0
\$ / R On 29/03/2018 Foreign Exchange Future			11.95440		12.06510			0.0000	0.00	0	1,199
\$ / R On 24/04/2018 Foreign Exchange Future			11.99940		12.11060			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.00110		12.11230			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			12.00980		12.12100			0.0000	0.00	0	117

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/05/2018	Foreign Exchange Future			12.02510		12.13650			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			12.02840		12.13990			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			12.03350		12.14500			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.03520		12.14670			0.0000	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Future			12.04030		12.15180			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.06230		12.17410			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.09270		12.20480			0.0000	266,922,167.10	22,073	182,009
\$ / R	On	29/06/2018	Foreign Exchange Future			12.11140		12.22360			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.11640		12.22870			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.12320		12.23560			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.14690		12.25950			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.15370		12.26640			0.0000	0.00	0	1,000
\$ / R	On	25/07/2018	Foreign Exchange Future			12.15540		12.26810			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.16550		12.27830			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.17710		12.29000			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.18690		12.29990			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.21630		12.32980			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.24420		12.35800			0.0000	269,372.40	22	6,555
\$ / R	On	28/09/2018	Foreign Exchange Future			12.26220		12.37620			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.30630		12.42100			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.31290		12.42760			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.31620		12.43090			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.32430		12.43910			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.33730		12.45230			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.36490		12.48010			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.38280		12.49820			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.38770		12.50310			0.0000	0.00	0	11,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.41530		12.53100			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.48730		12.60420			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.54300		12.66150			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			12.69160		12.81410			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			12.99870		13.12980			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.34680		13.48800			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.43890		13.58280			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.53500		13.68170			0.0000	0.00	0	0
Total \$ / R Future												2,593,293,017.90	217,492	1,079,968
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			0.00710	0.000	18.69	0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			1,283.60710	1,393.500	18.69	1.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			2,283.60270	2,393.500	18.69	1.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			0.00270	0.000	18.69	0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			0.00790	0.000	18.69	0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.22	Call			1.27080	0.000	18.69	0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	11.98	Call			33.70460	0.000	18.69	0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Call			0.30630	0.000	18.69	0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Put			353.90630	463.500	18.69	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			1,333.60640	1,443.500	18.69	1.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			0.00640	0.000	18.69	0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.22	Put			254.87080	363.500	18.69	1.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.18	Put			215.85960	323.500	18.69	1.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put			1,933.60320	2,043.500	18.69	1.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call			0.00320	0.000	18.69	0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	11.96	Call			42.44770	0.000	18.69	0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	11.96	Put			36.04770	103.500	18.69	1.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	11.98	Put			47.30460	123.500	18.69	1.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Call			0.17590	0.000	18.69	0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			0.00860	0.000	18.69	0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			1,193.60860	1,303.500	18.69	1.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Put			443.68940	553.500	18.69	1.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Call			0.08940	0.000	18.69	0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.18	Call			2.25960	0.000	18.69	0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			833.61010	943.500	18.69	1.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			0.00540	0.000	18.69	0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			1,433.60540	1,543.500	18.69	1.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Call			0.82610	0.000	18.69	0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Put			284.42610	393.500	18.69	1.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Put			393.77590	503.500	18.69	1.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			1,233.60790	1,343.500	18.69	1.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			0.00680	0.000	18.69	0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			1,303.60680	1,413.500	18.69	1.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			2,033.60300	2,143.500	18.69	1.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			0.00300	0.000	18.69	0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			0.01010	0.000	18.69	0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			3,823.62170	3,931.600	29.51	1.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			0.02170	0.000	29.51	0.0000	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			3,913.61570	4,021.600	29.51	1.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			0.01570	0.000	29.51	0.0000	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			3,553.65600	3,661.600	29.51	1.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			0.05600	0.000	29.51	0.0000	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			0.53880	0.029	33.89	0.0005	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			604.13880	711.629	33.89	0.9995	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			3,253.67000	3,361.600	38.07	1.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			0.07000	0.000	38.07	0.0000	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			0.02170	0.015	50.84	0.0002	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			1,073.62170	1,181.615	50.84	0.9998	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			1,183.61160	1,291.612	54.28	0.9999	1,245,113.78	964	3,014
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			0.01160	0.012	54.28	0.0001	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Put			466.24310	572.436	27.35	0.9897	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Call			2.64310	0.836	27.35	0.0103	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,826.22880	1,936.119	32.57	0.9998	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			0.02880	0.019	32.57	0.0002	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			0.21810	0.052	25.25	0.0005	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	06/02/2018	Foreign Exchange Option	13.20	Put			1,226.41810	1,336.152	25.25	0.9995	0.00	0	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			0.03960	0.026	29.47	0.0002	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,882.53960	1,992.426	29.47	0.9998	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			3,072.59960	3,182.601	50.50	0.9992	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			0.09960	0.201	50.50	0.0008	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			1,183.02430	1,292.630	23.97	0.9981	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			0.52430	0.230	23.97	0.0019	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Put			444.54240	547.256	17.19	0.9492	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Call			13.84240	6.756	17.19	0.0508	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.05	Put			154.91610	224.607	14.95	0.7361	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.05	Call			84.21610	44.107	14.95	0.2639	0.00	0	20,000
\$ / R	On	09/02/2018	Foreign Exchange Option	11.75	Call			267.48430	175.322	14.18	0.6792	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	11.75	Put			38.18430	55.822	14.18	0.3208	0.00	0	30,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,915.35280	2,025.233	24.76	0.9998	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			0.05280	0.033	24.76	0.0002	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			0.09360	0.055	24.03	0.0004	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,765.39360	1,875.255	24.03	0.9996	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			2,213.51940	2,323.417	25.62	0.9999	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			0.01940	0.017	25.62	0.0001	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.93	Put			0.00000	156.669	13.90	0.5579	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.93	Call			0.00000	105.069	13.90	0.4421	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.86	Call			0.00000	137.523	13.82	0.5282	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.86	Put			0.00000	119.123	13.82	0.4718	150,095.23	1,260	1,260
\$ / R	On	14/02/2018	Foreign Exchange Option	11.91	Put			0.00000	144.867	13.82	0.5337	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.91	Call			0.00000	113.267	13.82	0.4663	142,715.92	1,260	1,260
\$ / R	On	14/02/2018	Foreign Exchange Option	11.68	Call			0.00000	251.207	13.95	0.7358	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.68	Put			0.00000	52.807	13.95	0.2642	5,280.66	100	100
\$ / R	On	14/02/2018	Foreign Exchange Option	12.10	Put			0.00000	274.514	14.51	0.7376	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	12.10	Call			0.00000	52.914	14.51	0.2624	5,291.40	100	100
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			2,189.95300	2,299.920	23.94	0.9999	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			0.05300	0.020	23.94	0.0001	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			2,208.18610	2,318.129	23.88	0.9998	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			0.08610	0.029	23.88	0.0002	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Call			0.00000	212.195	14.46	0.5440	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Put			0.00000	169.095	14.46	0.4560	57,492.40	340	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Put			0.00000	225.329	14.83	0.5381	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Call			0.00000	168.429	14.83	0.4619	57,265.76	340	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Call			0.00000	334.154	13.83	0.7191	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Put			0.00000	81.054	13.83	0.2809	8,105.38	100	100
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			2,167.29800	2,277.499	22.50	0.9973	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			0.79800	0.599	22.50	0.0027	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,788.56900	1,898.277	21.12	0.9938	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			2.06900	1.377	21.12	0.0062	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			549.17590	642.063	17.10	0.8436	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			62.67590	45.163	17.10	0.1564	0.00	0	3,450
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,489.77010	1,598.334	20.03	0.9861	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	01/03/2018	Foreign Exchange Option	13.50	Call			5.07010	3.234	20.03	0.0139	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			6.60670	4.155	19.69	0.0177	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,391.30670	1,499.255	19.69	0.9823	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,390.33770	1,498.021	19.70	0.9805	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			7.33770	4.721	19.70	0.0195	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,291.75960	2,401.859	20.72	0.9945	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			1.95960	1.459	20.72	0.0055	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.02320	0.019	27.62	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,452.72320	5,563.319	27.62	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.02270	0.018	27.62	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,462.72270	5,573.318	27.62	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.02380	0.019	27.62	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			120.45530	96.145	16.46	0.2387	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			216.45630	273.702	14.69	0.5169	0.00	0	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			353.59280	289.921	14.34	0.5665	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			156.29280	203.221	14.34	0.4335	0.00	0	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			519.68880	437.637	13.73	0.7275	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			72.38880	100.937	13.73	0.2725	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			543.15530	629.445	16.46	0.7613	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			72.83730	57.008	17.34	0.1519	11,401.52	200	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			597.19360	508.584	13.49	0.7864	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			49.89360	71.884	13.49	0.2136	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			193.72200	156.199	15.49	0.3576	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			346.42200	419.499	15.49	0.6424	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			283.75630	230.402	14.69	0.4831	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			380.23250	456.117	15.67	0.6674	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			953.04380	1,052.355	17.93	0.8915	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			50.34380	39.055	17.93	0.1085	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.31710	0.257	27.62	0.0008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,343.01710	4,453.557	27.62	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			775.53730	870.308	17.34	0.8481	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,184.58930	1,287.375	18.59	0.9299	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			79.89200	62.678	17.19	0.1650	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			732.59200	825.978	17.19	0.8350	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,326.11150	1,430.561	18.81	0.9478	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			23.41150	17.261	18.81	0.0522	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			177.53250	142.817	15.67	0.3326	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,194.01810	1,296.850	18.60	0.9312	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,374.70600	2,485.024	20.73	0.9938	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			2.00600	1.724	20.73	0.0062	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,624.38950	1,731.868	19.27	0.9723	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			11.68950	8.568	19.27	0.0277	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			31.88930	24.075	18.59	0.0701	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			1.81340	1.677	21.46	0.0058	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			16.03870	11.777	19.07	0.0370	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,488.73870	1,595.077	19.07	0.9630	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	12.13	Call			218.69290	176.963	15.23	0.3949	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			301.39290	370.263	15.23	0.6051	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			31.31810	23.550	18.60	0.0688	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			4.04620	2.980	19.96	0.0105	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,751.38600	1,859.665	19.47	0.9789	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			8.68600	6.365	19.47	0.0211	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			25.00810	18.455	18.77	0.0554	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,297.70810	1,401.755	18.77	0.9446	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,494.51340	2,604.977	21.46	0.9942	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			2.98680	2.209	20.16	0.0079	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,977.80610	2,087.052	19.81	0.9870	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			5.10610	3.752	19.81	0.0130	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			10.19580	7.471	19.36	0.0245	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,682.89580	1,790.771	19.36	0.9755	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,076.74620	2,186.280	19.96	0.9895	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,849.60000	1,958.360	19.62	0.9829	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,554.48100	2,664.958	21.83	0.9943	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			1.78100	1.658	21.83	0.0057	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,663.37180	1,771.121	19.33	0.9745	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			10.67180	7.821	19.33	0.0255	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,205.68680	2,315.509	20.16	0.9921	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,938.30290	2,047.414	19.75	0.9859	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			7.74310	5.675	19.54	0.0190	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,800.44310	1,908.975	19.54	0.9810	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			6.00620	4.408	19.71	0.0151	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,908.70620	2,017.708	19.71	0.9849	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			6.90000	5.060	19.62	0.0171	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,175.90380	2,285.667	20.11	0.9916	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			63.99410	49.925	17.54	0.1351	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			836.69410	933.225	17.54	0.8649	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			6.29070	4.615	19.68	0.0157	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,888.99070	1,997.915	19.68	0.9843	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			5.60290	4.114	19.75	0.0141	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			1.57360	1.521	27.62	0.0042	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,027.24580	2,136.644	19.89	0.9883	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			4.54580	3.344	19.89	0.0117	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,524.49680	2,634.967	21.65	0.9943	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			1.79680	1.667	21.65	0.0057	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			3.20380	2.367	20.11	0.0084	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			1.91420	1.716	20.86	0.0061	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			1.69870	1.611	22.99	0.0053	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,744.39870	2,854.911	22.99	0.9947	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			1.74300	1.636	22.32	0.0055	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,634.44300	2,744.936	22.32	0.9945	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,524.27360	3,634.821	27.62	0.9958	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,156.05710	2,265.779	20.08	0.9912	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	14.16	Call		3.68570	2.718	20.02	0.0096	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put		2,116.38570	2,226.018	20.02	0.9904	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put		3,644.14950	3,754.484	27.62	0.9966	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call		1.44950	1.184	27.62	0.0034	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put		2,394.61420	2,505.016	20.86	0.9939	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put		2,454.53680	2,564.992	21.22	0.9941	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call		1.84300	1.696	21.16	0.0060	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put		2,444.54300	2,554.995	21.16	0.9940	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put		2,474.52490	2,584.984	21.34	0.9941	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call		1.82490	1.684	21.34	0.0059	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call		3.35710	2.479	20.08	0.0088	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put		459.01540	540.491	16.06	0.7176	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put		1,702.44010	1,810.437	19.39	0.9765	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call		9.74010	7.137	19.39	0.0235	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put		2,704.41380	2,814.919	22.74	0.9946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call		1.71380	1.619	22.74	0.0054	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call		1.83680	1.692	21.22	0.0059	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call		9.30440	6.818	19.42	0.0225	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put		2,854.36290	2,964.893	23.66	0.9949	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call		1.66290	1.593	23.66	0.0051	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call		4.76230	3.501	19.86	0.0122	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put		2,007.46230	2,116.801	19.86	0.9878	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call		146.31540	117.191	16.06	0.2824	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put		1,566.09310	1,673.122	19.19	0.9686	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put		2,904.34900	3,014.887	23.96	0.9950	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call		1.64900	1.587	23.96	0.0050	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call		51.27950	39.798	17.90	0.1104	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put		943.97950	1,043.098	17.90	0.8896	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put		1,722.00440	1,830.118	19.42	0.9775	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		1.67500	1.599	23.41	0.0052	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call		30.75770	23.037	18.62	0.0675	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put		1,203.45770	1,306.336	18.62	0.9325	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call		100.91670	80.193	16.81	0.2041	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put		623.61670	713.493	16.81	0.7959	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call		13.39310	9.822	19.19	0.0314	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		16.77480	12.321	19.04	0.0386	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		2,954.33660	3,064.882	24.27	0.9951	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		1.63660	1.582	24.27	0.0049	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		2,404.56990	2,515.011	20.92	0.9939	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		1.86990	1.711	20.92	0.0061	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		2,814.37500	2,924.899	23.41	0.9948	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		1,373.66220	1,478.733	18.89	0.9528	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		3,214.29170	3,324.870	25.85	0.9954	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		1.59170	1.570	25.85	0.0046	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		1,958.04900	2,067.229	19.78	0.9865	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		5.34900	3.929	19.78	0.0135	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		1,469.47480	1,575.621	19.04	0.9614	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		226.70760	285.815	14.76	0.5292	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		4,113.22870	4,223.730	27.62	0.9987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		0.52870	0.430	27.62	0.0013	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		136.33480	109.050	16.21	0.2658	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		489.03480	572.350	16.21	0.7342	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		20.96220	15.433	18.89	0.0472	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		1,231.83920	1,334.859	18.66	0.9364	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		6.58860	4.833	19.65	0.0164	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		1,869.28860	1,978.133	19.65	0.9836	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		3.51770	2.596	20.05	0.0092	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		2,136.21770	2,245.896	20.05	0.9908	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		274.00760	222.515	14.76	0.4708	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		1.27800	1.043	27.62	0.0030	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		3,953.44940	4,063.910	27.62	0.9982	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		0.74940	0.610	27.62	0.0018	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		3,454.27480	3,564.880	27.31	0.9956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		1.57480	1.580	27.31	0.0044	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		29.13920	21.559	18.66	0.0636	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		1,354.61160	1,459.441	18.86	0.9508	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		40.39400	31.183	18.28	0.0885	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		1,063.09400	1,164.483	18.28	0.9115	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		114.22480	91.100	16.57	0.2279	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		566.92480	654.400	16.57	0.7721	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		3,703.97800	3,814.343	27.62	0.9970	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		1.57620	1.577	27.07	0.0045	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		2,864.36000	2,974.892	23.72	0.9949	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		1.66000	1.592	23.72	0.0051	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		3,064.31370	3,174.874	24.94	0.9952	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		1.61370	1.574	24.94	0.0048	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		21.91160	16.141	18.86	0.0492	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		5,442.72380	5,553.319	27.62	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		1,278.82870	1,382.595	18.74	0.9423	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		26.12870	19.295	18.74	0.0577	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		45.92180	35.550	18.07	0.0997	0.00	0	21,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		998.62180	1,098.850	18.07	0.9003	0.00	0	95,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		3,414.27620	3,524.877	27.07	0.9955	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put		232.34410	291.241	14.78	0.5244	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call		285.04410	233.241	14.78	0.4756	0.00	0	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		2,537.89200	2,648.285	20.81	0.9916	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		2.99200	2.685	20.81	0.0084	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		2,198.94850	2,305.989	19.77	0.9645	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		19.54850	15.389	19.77	0.0355	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		2,894.77860	3,004.563	20.68	0.9860	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		7.07860	5.663	20.68	0.0140	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		3,699.59150	3,810.455	21.38	0.9958	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	15.81	Call			1.89150	1.555	21.38	0.0042	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,721.90580	1,825.820	18.84	0.9260	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			42.90580	35.620	18.84	0.0740	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,541.69230	3,652.459	20.89	0.9941	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			2.69230	2.259	20.89	0.0059	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,114.57850	3,224.745	20.60	0.9888	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			5.57850	4.544	20.60	0.0112	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			330.37240	394.243	14.63	0.5269	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			351.37240	304.043	14.63	0.4731	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			570.69460	497.103	13.64	0.6634	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			149.69460	187.303	13.64	0.3366	0.00	0	400
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			48.67610	40.944	18.85	0.0800	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,772.17610	1,875.844	18.85	0.9200	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,496.99390	3,607.870	20.31	0.9926	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			3.49390	2.970	20.31	0.0074	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			782.72760	870.476	16.41	0.7379	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			179.22760	155.576	16.41	0.2621	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,287.96090	2,394.724	19.85	0.9535	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			27.86090	23.123	19.85	0.0465	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			186.93050	162.758	16.35	0.2669	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			791.93050	879.258	16.35	0.7331	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,617.98710	3,729.065	19.98	0.9936	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			2.98710	2.565	19.98	0.0064	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,381.64330	2,488.098	19.87	0.9567	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			26.64330	21.598	19.87	0.0433	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,187.14430	2,293.121	19.58	0.9449	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			33.84430	28.321	19.58	0.0551	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			295.78520	351.692	14.31	0.4673	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			447.58520	391.992	14.31	0.5327	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,702.48850	1,803.460	18.44	0.8887	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			76.58850	65.760	18.44	0.1113	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,718.96600	3,830.447	19.00	0.9934	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			3.06600	2.747	19.00	0.0066	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,263.75050	3,374.094	19.12	0.9858	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			7.85050	6.394	19.12	0.0142	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,182.39670	4,289.471	18.78	0.9949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			7.19670	2.171	18.78	0.0051	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,934.30610	3,035.083	19.12	0.9668	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			29.10610	17.783	19.12	0.0332	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			113.07230	98.321	17.91	0.1496	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,548.27230	1,645.621	17.91	0.8504	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			194.52230	172.104	16.73	0.2453	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,039.72230	1,129.404	16.73	0.7547	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			325.00610	289.266	15.42	0.3813	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			620.20610	696.566	15.42	0.6187	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,237.09560	1,136.003	12.25	0.9023	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			32.29560	43.303	12.25	0.0977	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			203.66910	180.304	16.61	0.2555	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			998.86910	1,087.604	16.61	0.7445	0.00	0	28,358
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			524.16180	467.472	14.20	0.5524	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			319.36180	374.772	14.20	0.4476	0.00	0	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			211.33070	187.178	16.52	0.2640	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			966.53070	1,054.478	16.52	0.7360	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,963.47090	3,064.252	19.10	0.9682	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			28.27090	16.952	19.10	0.0318	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			256.97790	228.298	16.03	0.3129	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			802.17790	885.598	16.03	0.6871	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,315.21960	3,416.638	18.91	0.9811	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			20.01960	9.338	18.91	0.0189	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			106.86280	92.815	18.02	0.1421	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,602.06280	1,700.115	18.02	0.8579	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			155.20990	136.907	17.31	0.2002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,250.40990	1,344.207	17.31	0.7998	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,644.24550	2,745.583	19.28	0.9506	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			39.04550	28.283	19.28	0.0494	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			829.13430	746.867	13.11	0.7466	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			124.33430	154.167	13.11	0.2534	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			357.29280	318.200	15.17	0.4120	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			552.49280	625.501	15.17	0.5880	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,321.15780	4,429.017	18.78	0.9959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			5.95780	1.717	18.78	0.0041	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,548.30310	2,650.118	19.33	0.9439	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			43.10310	32.818	19.33	0.0561	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			166.70920	147.194	17.12	0.2136	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,181.90920	1,274.494	17.12	0.7864	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,344.65940	3,446.170	18.90	0.9819	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			19.45940	8.870	18.90	0.0181	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			174.39160	154.070	17.01	0.2225	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,139.59160	1,231.369	17.01	0.7775	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,964.84340	4,070.421	18.78	0.9929	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			9.64340	3.121	18.78	0.0071	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			131.62760	114.795	17.63	0.1716	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,406.82760	1,502.095	17.63	0.8284	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,291.40500	4,399.105	18.78	0.9957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			6.20500	1.806	18.78	0.0043	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			80.93600	69.898	18.56	0.1100	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,876.13600	1,977.198	18.56	0.8900	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,246.59520	3,347.819	18.95	0.9790	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			21.39520	10.519	18.95	0.0210	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			134.16570	117.053	17.59	0.1746	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,389.36570	1,484.353	17.59	0.8254	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,212.11230	4,319.365	18.78	0.9951	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			6.91230	2.065	18.78	0.0049	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			73.91390	63.712	18.73	0.1010	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,969.11390	2,071.012	18.73	0.8990	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,176.98910	5,287.684	18.78	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			1.78910	0.384	18.78	0.0010	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,798.27090	4,908.053	18.78	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			3.07090	0.753	18.78	0.0019	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,077.26510	5,187.759	18.78	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			2.06510	0.459	18.78	0.0012	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			94.64640	82.003	18.25	0.1272	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,719.84640	1,819.303	18.25	0.8728	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			101.96960	88.483	18.11	0.1362	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,647.16960	1,745.783	18.11	0.8638	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,007.48200	5,117.820	18.78	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			2.28200	0.520	18.78	0.0014	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			93.77130	81.230	18.27	0.1261	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,728.97130	1,828.530	18.27	0.8739	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			408.05570	363.824	14.82	0.4581	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			463.25570	531.124	14.82	0.5419	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			88.71000	76.760	18.38	0.1198	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,783.91000	1,884.060	18.38	0.8802	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			411.94380	367.325	14.79	0.4615	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			457.14380	524.625	14.79	0.5385	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			96.42180	83.573	18.22	0.1294	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,701.62180	1,800.873	18.22	0.8706	72,034,912.00	40,000	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,718.63500	4,828.165	18.78	0.9978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			3.43500	0.865	18.78	0.0022	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			64.63320	55.548	19.00	0.0890	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,109.83320	2,212.848	19.00	0.9110	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			129.13880	112.582	17.67	0.1687	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,424.33880	1,519.882	17.67	0.8313	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			97.32230	84.370	18.20	0.1305	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,692.52230	1,791.670	18.20	0.8695	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,450.19030	4,558.677	18.78	0.9967	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			4.99030	1.377	18.78	0.0033	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			466.94160	416.049	14.47	0.5076	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			382.14160	443.349	14.47	0.4924	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,600.45660	3,702.958	18.78	0.9879	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			15.25660	5.658	18.78	0.0121	113,154.00	20,000	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,375.84660	2,479.877	19.43	0.9302	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			50.64660	42.577	19.43	0.0698	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			25.42000	14.188	19.04	0.0273	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,070.62000	3,171.488	19.04	0.9727	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			392.85740	350.145	14.92	0.4446	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			488.05740	557.445	14.92	0.5554	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,119.42640	3,220.370	19.02	0.9746	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			24.22640	13.070	19.02	0.0254	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			393.15910	455.456	14.52	0.4996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			457.95910	408.156	14.52	0.5004	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			169.73580	149.901	17.08	0.2171	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,164.93580	1,257.201	17.08	0.7829	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,041.36600	3,142.200	19.06	0.9715	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			26.16600	14.900	19.06	0.0285	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			453.52920	404.265	14.54	0.4968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			398.72920	461.565	14.54	0.5032	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,345.21290	8,457.301	18.78	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.01290	0.001	18.78	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,827.59950	2,928.448	19.18	0.9615	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			32.39950	21.148	19.18	0.0385	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1.12380	0.215	18.78	0.0006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,496.32380	5,607.515	18.78	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1.10740	0.211	18.78	0.0006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,506.30740	5,617.511	18.78	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1.14040	0.219	18.78	0.0006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,486.34040	5,597.519	18.78	0.9994	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,687.50180	1,785.451	18.10	0.8578	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			111.10180	96.851	18.10	0.1422	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,892.53730	3,998.158	20.48	0.9826	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			16.13730	9.558	20.48	0.0174	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,421.87370	3,525.667	20.36	0.9707	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			25.47370	17.067	20.36	0.0293	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,849.11610	1,948.524	18.35	0.8747	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			97.81610	84.924	18.35	0.1253	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,506.94240	1,601.407	17.67	0.8257	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			142.54240	124.607	17.67	0.1743	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			533.09480	478.996	14.33	0.5374	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			367.49480	425.796	14.33	0.4626	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,621.63290	1,717.834	17.89	0.8427	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			127.23290	111.034	17.89	0.1573	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,677.57720	1,773.238	17.87	0.8378	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			137.07720	120.138	17.87	0.1622	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,706.56440	3,809.859	20.93	0.9644	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			32.96440	23.559	20.93	0.0356	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,027.59590	2,126.892	18.44	0.8755	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			103.99590	90.592	18.44	0.1245	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,490.84960	3,595.238	20.81	0.9572	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			37.24960	28.938	20.81	0.0428	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			85.18990	73.835	18.87	0.1032	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,268.78990	2,370.135	18.87	0.8968	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,119.28060	2,219.319	18.60	0.8833	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			97.38060	84.719	18.60	0.1167	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,672.46430	1,767.003	17.75	0.8280	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			150.76430	132.503	17.75	0.1720	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,067.05460	4,172.725	20.99	0.9722	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			25.35460	18.225	20.99	0.0278	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,580.12370	3,685.418	20.99	0.9558	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			38.42370	30.918	20.99	0.0442	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			33.02250	24.224	21.00	0.0351	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			525.23100	592.467	14.77	0.5227	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			495.23100	449.567	14.77	0.4773	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			152.43400	134.515	17.80	0.1711	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,722.43400	1,817.415	17.80	0.8289	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,923.02250	4,027.124	21.00	0.9649	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,411.99760	2,513.412	18.92	0.8944	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			91.89760	80.312	18.92	0.1056	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,661.19170	1,754.274	17.55	0.8008	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			190.99170	170.574	17.55	0.1992	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,273.28010	4,379.221	21.10	0.9652	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			33.08010	25.521	21.10	0.0348	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,772.55630	3,875.053	21.10	0.9470	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			52.35630	41.353	21.10	0.0530	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,424.57830	1,325.990	12.51	0.8710	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			66.57830	81.790	12.51	0.1290	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			510.34230	467.779	15.02	0.4545	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			652.34230	723.579	15.02	0.5455	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,840.47410	3,943.443	21.07	0.9420	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			58.47410	47.643	21.07	0.0580	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			399.80770	366.000	15.72	0.3723	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			891.80770	971.800	15.72	0.6277	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,745.21000	3,847.712	21.07	0.9376	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			63.21000	51.912	21.07	0.0624	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			370.75970	339.279	15.93	0.3494	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			972.75970	1,055.079	15.93	0.6506	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,875.21840	2,978.281	19.57	0.9019	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			93.21840	82.481	19.57	0.0981	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			223.15350	201.275	17.34	0.2221	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,595.15350	1,687.075	17.34	0.7779	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			472.40940	432.807	15.24	0.4272	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			724.40940	798.607	15.24	0.5728	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,676.94860	3,780.907	21.07	0.9343	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			64.94860	55.107	21.07	0.0657	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,783.43740	3,885.964	21.07	0.9394	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			61.43740	50.164	21.07	0.0606	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			459.36960	420.797	15.32	0.4176	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			751.36960	826.597	15.32	0.5824	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,527.85130	1,618.744	17.22	0.7668	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			235.85130	212.944	17.22	0.2332	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,983.63240	4,087.645	21.07	0.9482	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			51.63240	41.845	21.07	0.0518	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,689.72060	4,797.678	21.07	0.9706	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			27.72060	21.878	21.07	0.0294	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			284.41960	259.400	16.73	0.2769	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,286.41960	1,375.200	16.73	0.7231	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			107.69380	96.298	19.03	0.1141	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,599.69380	2,702.098	19.03	0.8859	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			865.77490	797.062	13.53	0.6693	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			257.77490	302.862	13.53	0.3307	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			305.53780	278.929	16.51	0.2952	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,197.53780	1,284.729	16.51	0.7048	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			107.14110	95.770	19.05	0.1135	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,609.14110	2,711.570	19.05	0.8865	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			106.59450	95.248	19.06	0.1129	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,618.59450	2,721.048	19.06	0.8871	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,651.53540	1,743.670	17.39	0.7786	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			227.73540	205.870	17.39	0.2214	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,461.67280	4,568.982	21.05	0.9607	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			37.87280	31.182	21.05	0.0393	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,933.22020	4,037.485	21.05	0.9411	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			59.42020	49.685	21.05	0.0589	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,241.99990	2,340.245	18.18	0.8347	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			172.99990	156.545	18.18	0.1653	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,761.87130	2,866.076	19.08	0.8735	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			129.47130	118.976	19.08	0.1265	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,640.39720	1,731.069	17.19	0.7551	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			271.29720	247.269	17.19	0.2449	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,634.70740	4,741.481	20.85	0.9558	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			45.60740	37.681	20.85	0.0442	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,108.05390	4,211.621	20.85	0.9360	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			68.95390	57.821	20.85	0.0640	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			267.52630	244.035	17.24	0.2402	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,688.42630	1,779.735	17.24	0.7598	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,426.67610	4,532.235	20.80	0.9473	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			55.77610	46.535	20.80	0.0527	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			340.76180	391.948	13.75	0.3625	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			879.86180	816.249	13.75	0.6375	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,564.95520	2,665.919	18.58	0.8529	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			157.25520	143.219	18.58	0.1471	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,631.23170	1,720.935	17.04	0.7355	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			311.33170	285.835	17.04	0.2645	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,878.36140	4,985.762	20.68	0.9546	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			48.46140	40.662	20.68	0.0454	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,294.46440	4,398.537	20.68	0.9333	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			74.56440	63.437	20.68	0.0667	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,504.52870	1,594.542	16.80	0.7079	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			352.72870	327.342	16.80	0.2921	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,323.06200	3,426.696	19.82	0.8840	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			131.26200	119.496	19.82	0.1160	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			519.47640	482.577	15.58	0.4058	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			976.37640	1,054.877	15.58	0.5942	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,570.98140	2,670.286	18.39	0.8383	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			184.08140	167.986	18.39	0.1617	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			167.92810	154.188	18.75	0.1487	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,754.82810	2,856.488	18.75	0.8513	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			168.61090	154.829	18.73	0.1493	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,745.51090	2,847.129	18.73	0.8507	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			169.29810	155.477	18.71	0.1499	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,736.19810	2,837.777	18.71	0.8501	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,793.92410	4,900.155	20.55	0.9485	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			57.02410	47.856	20.55	0.0515	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,569.38160	3,673.621	20.28	0.8930	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			122.48160	111.321	20.28	0.1070	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,621.32290	1,710.123	16.89	0.7170	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			352.32290	325.423	16.89	0.2830	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,100.48980	5,207.814	20.42	0.9538	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			51.48980	43.114	20.42	0.0462	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,478.48340	4,582.236	20.42	0.9319	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			79.48340	67.536	20.42	0.0681	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			226.51160	210.152	18.47	0.1797	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,722.31160	2,822.852	18.47	0.8203	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			246.15590	230.921	18.90	0.1841	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,914.65590	3,017.921	18.90	0.8159	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			247.71010	232.393	18.87	0.1853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,896.21010	2,999.393	18.87	0.8147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			419.26630	391.497	17.15	0.2973	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,807.76630	1,898.497	17.15	0.7027	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			246.93270	231.655	18.89	0.1847	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,905.43270	3,008.655	18.89	0.8153	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			493.52800	463.586	17.58	0.3080	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,049.42800	2,141.986	17.58	0.6920	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			491.68420	461.830	17.59	0.3070	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,057.58420	2,150.230	17.59	0.6930	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			495.38070	465.346	17.57	0.3090	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,041.28070	2,133.746	17.57	0.6910	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,016.90990	7,133.192	20.93	0.9138	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			146.70990	131.892	20.93	0.0862	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			509.22060	488.417	19.11	0.2678	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,189.42060	3,299.717	19.11	0.7322	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			508.26120	487.503	19.13	0.2672	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,198.46120	3,308.803	19.13	0.7328	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			510.19040	489.336	19.09	0.2683	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	13/12/2019	Foreign Exchange Option	15.80	Put			3,180.39040	3,290.636	19.09	0.7317	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			872.20660	831.620	18.10	0.3750	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,544.20660	2,644.820	18.10	0.6250	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			870.12550	829.641	18.11	0.3742	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,552.12550	2,652.841	18.11	0.6258	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			868.05950	827.661	18.12	0.3734	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,560.05950	2,660.861	18.12	0.6266	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,687.43850	2,790.268	18.26	0.6262	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			900.23850	859.168	18.26	0.3738	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			978.38740	934.816	18.20	0.3899	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,646.68740	2,749.816	18.20	0.6101	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			976.24270	932.756	18.21	0.3891	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,654.54270	2,757.756	18.21	0.6109	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			980.53900	936.883	18.19	0.3906	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,638.83900	2,741.883	18.19	0.6094	0.00	0	0
Total \$ / R Option												73,830,828.04	64,664	2,989,286
Total \$ / R												2,667,123,845.94	282,156	4,069,254
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			11.93670		12.04730			0.0000	358,101.00	30	588
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.09270		12.20480			0.0000	60,463.50	5	69
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.24420		12.35800			0.0000	61,221.00	5	48
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.38770		12.50310			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.69160		14.01440			0.0000	0.00	0	0
Total \$ / R MAXI Future												479,785.50	40	708
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			1,019.58090	747.126	19.36	0.0245	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			168,289.58090	179,077.126	19.36	0.9755	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			996.54210	730.230	19.38	0.0240	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			169,266.54210	180,060.230	19.38	0.9760	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			1,043.10270	764.405	19.35	0.0250	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			167,313.10270	178,094.405	19.35	0.9750	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			8,629.42610	7,462.602	18.43	0.1167	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			181,149.42610	191,192.602	18.43	0.8833	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			8,550.58440	7,392.940	18.45	0.1158	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			182,070.58440	192,122.940	18.45	0.8842	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			8,709.23870	7,532.990	18.41	0.1177	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			180,229.23870	190,262.990	18.41	0.8823	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			18,435.00250	16,567.256	17.75	0.1872	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			183,635.00250	193,147.256	17.75	0.8128	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			18,311.10160	16,453.699	17.76	0.1861	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			184,511.10160	194,033.699	17.76	0.8139	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			18,559.85300	16,681.431	17.73	0.1884	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			182,759.85300	192,261.431	17.73	0.8116	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			286,696.69210	296,907.532	18.96	0.8584	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			16,133.79120	14,797.166	18.93	0.1427	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	15.19	Put		284,823.79120	295,027.166	18.93	0.8573	0.00	0	0	
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call		16,070.04380	14,737.034	18.94	0.1422	0.00	0	0	
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put		285,760.04380	295,967.034	18.94	0.8578	0.00	0	0	
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call		16,006.69210	14,677.532	18.96	0.1416	0.00	0	0	
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call		98,173.95410	46,358.608	17.58	0.3080	0.00	0	0	
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put		133,733.95410	214,198.608	17.58	0.6920	0.00	0	0	
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call		97,846.64870	46,182.958	17.59	0.3070	0.00	0	0	
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put		134,406.64870	215,022.958	17.59	0.6930	0.00	0	0	
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call		98,502.57790	46,534.586	17.57	0.3090	0.00	0	0	
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put		133,062.57790	213,374.586	17.57	0.6910	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												479,785.50	40	708
£ / R	On	31/01/2018	Foreign Exchange Future			16.80940	16.91210			0.0000	168,094.00	10	0	
£ / R	On	01/03/2018	Foreign Exchange Future			16.89470	16.99790			0.0000	0.00	0	17	
£ / R	On	15/03/2018	Foreign Exchange Future			16.93970	17.04310			0.0000	406,552.80	24	38	
£ / R	On	19/03/2018	Foreign Exchange Future			16.95270	17.05600			0.0000	48,026,999.10	2,833	193,063	
£ / R	On	30/04/2018	Foreign Exchange Future			17.08520	17.18910			0.0000	0.00	0	6	
£ / R	On	18/06/2018	Foreign Exchange Future			17.23590	17.34120			0.0000	0.00	0	8,457	
£ / R	On	17/09/2018	Foreign Exchange Future			17.51700	17.62380			0.0000	8,758,500.00	500	4,914	
£ / R	On	14/12/2018	Foreign Exchange Future			17.78960	17.89770			0.0000	0.00	0	895	
£ / R	On	18/03/2019	Foreign Exchange Future			18.08810	18.20060			0.0000	0.00	0	948	
£ / R	On	14/06/2019	Foreign Exchange Future			18.37170	18.48920			0.0000	0.00	0	0	
Total £ / R Future												57,360,145.90	3,367	208,338
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call		0.00150	0.000	17.27	0.0000	0.00	0	0	
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put		1,997.90150	2,100.600	17.27	1.0000	0.00	0	0	
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put		2,239.88950	2,340.540	20.91	0.9849	0.00	0	0	
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call		7.78950	5.240	20.91	0.0151	0.00	0	0	
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put		2,034.13020	2,132.319	20.01	0.9531	0.00	0	0	
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call		27.23020	22.019	20.01	0.0469	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call		328.66640	286.425	16.61	0.4080	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put		492.66640	553.725	16.61	0.5920	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call		324.90960	283.053	16.63	0.4043	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put		498.90960	560.353	16.63	0.5957	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call		332.46280	289.832	16.59	0.4117	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put		486.46280	547.132	16.59	0.5883	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		422.24910	369.951	16.18	0.4924	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		366.24910	417.251	16.18	0.5076	0.00	0	500	
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put		3,091.85080	3,194.151	21.73	0.9850	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call		7.85080	6.851	21.73	0.0150	0.00	0	500	
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put		1,978.72380	2,075.871	19.70	0.9427	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call		34.72380	28.572	19.70	0.0573	0.00	0	1,500	
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put		561.47050	620.452	16.13	0.5264	0.00	0	0	
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call		520.57050	475.652	16.13	0.4736	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			467.67900	435.162	16.69	0.3756	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,026.47900	1,099.262	16.69	0.6244	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			464.61470	432.288	16.70	0.3737	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,033.41470	1,106.388	16.70	0.6263	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			470.76240	438.054	16.68	0.3776	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,019.56240	1,092.154	16.68	0.6224	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			606.90700	566.010	16.20	0.4591	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			765.70700	830.110	16.20	0.5409	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,148.63340	3,245.046	19.48	0.9111	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			89.83340	80.946	19.48	0.0889	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			644.49390	608.903	16.53	0.4006	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,280.69390	1,351.903	16.53	0.5994	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			650.86600	614.970	16.51	0.4037	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,267.06600	1,337.970	16.51	0.5963	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			647.67510	611.927	16.52	0.4022	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,273.87510	1,344.927	16.52	0.5978	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			962.55290	914.908	16.07	0.4809	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,184.85290	1,245.308	16.07	0.5191	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			958.69160	911.187	16.08	0.4795	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,190.99160	1,251.587	16.08	0.5205	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			966.43540	918.636	16.07	0.4823	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,178.73540	1,239.036	16.07	0.5177	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,266.61750	1,326.089	15.82	0.4942	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,163.18730	1,110.302	15.83	0.5045	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,272.58730	1,332.202	15.83	0.4955	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,171.26090	1,118.089	15.82	0.5071	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,260.66090	1,319.989	15.82	0.4929	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,167.21750	1,114.189	15.82	0.5058	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,275.08950	1,220.041	15.66	0.5049	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,425.88950	1,488.341	15.66	0.4951	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,283.01580	1,227.714	15.65	0.5072	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,413.81580	1,476.014	15.65	0.4928	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,279.04680	1,223.872	15.65	0.5061	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,419.84680	1,482.172	15.65	0.4939	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												57,360,145.90	3,367	211,838
¥ / R	On	19/03/2018	Foreign Exchange Future			0.10989		0.11131			0.0000	0.00	0	3,805
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11197		0.11341			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11408		0.11554			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12369		0.12536			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,805
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			57.69010	41.156	19.65	0.1127	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			926.79010	1,051.956	19.65	0.8873	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			8.58250	6.182	22.30	0.0197	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,877.68250	2,016.982	22.30	0.9803	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			319.86050	250.140	16.24	0.5049	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			188.96050	260.940	16.24	0.4951	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			114.40870	86.551	20.41	0.1298	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,773.30870	1,889.751	20.41	0.8702	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			58.88680	27.369	20.99	0.0478	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,717.78680	2,830.569	20.99	0.9522	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			266.79580	220.799	18.58	0.2914	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			925.69580	1,023.999	18.58	0.7086	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			261.57540	220.451	19.96	0.2274	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,707.27540	1,812.851	19.96	0.7726	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			172.69080	135.559	22.29	0.1420	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,618.39080	2,727.959	22.29	0.8580	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			476.72810	420.026	18.28	0.3908	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			922.42810	1,012.426	18.28	0.6092	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			953.69280	886.658	19.91	0.4613	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,417.99280	1,517.558	19.91	0.5387	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			689.26490	703.313	22.32	0.3653	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,153.56490	2,334.213	22.32	0.6347	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,337.67470	1,248.818	18.58	0.5980	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			801.97470	879.718	18.58	0.4020	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,805
€ / R	On	31/01/2018	Foreign Exchange Future			14.76840		14.88760			0.0000	611,160,697.20	41,383	0
€ / R	On	15/02/2018	Foreign Exchange Future			14.81000		14.92900			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			14.85070		14.97020			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			14.89930		15.01910			0.0000	104,295.10	7	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.91240		15.03220			0.0000	50,060,926.80	3,357	116,655
€ / R	On	29/03/2018	Foreign Exchange Future			14.94500		15.06500			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.20230		15.32460			0.0000	0.00	0	13,080
€ / R	On	17/09/2018	Foreign Exchange Future			15.49770		15.62160			0.0000	0.00	0	35,175
€ / R	On	14/12/2018	Foreign Exchange Future			15.78980		15.91560			0.0000	0.00	0	2,962
€ / R	On	18/03/2019	Foreign Exchange Future			16.08580		16.21380			0.0000	0.00	0	1,088
€ / R	On	14/06/2019	Foreign Exchange Future			16.39190		16.52450			0.0000	0.00	0	0
Total € / R Future												661,325,919.10	44,747	169,407
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			0.00060	0.000	15.35	0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			887.60060	768.400	15.35	1.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			912.43030	1,031.600	15.35	1.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			0.03030	0.000	15.35	0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			1,612.40980	1,731.600	15.35	1.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call			0.00980	0.000	15.35	0.0000	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,145.95890	1,263.083	18.56	0.9843	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	15/02/2018	Foreign Exchange Option	16.07	Call		4.95890	3.083	18.56	0.0157	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put		1,451.21440	1,567.714	18.74	0.9711	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call		11.41440	8.414	18.74	0.0289	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put		2,002.76140	2,119.852	19.37	0.9750	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call		11.86140	9.152	19.37	0.0250	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		2.80910	3.582	16.99	0.0113	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		26.61650	29.775	13.29	0.0888	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		1,058.81650	942.175	13.29	0.9112	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		1,981.97310	2,098.811	18.97	0.9707	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		14.17310	11.211	18.97	0.0293	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		1,393.56470	1,504.501	17.28	0.9322	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call		299.63300	246.473	14.48	0.4401	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put		317.43300	384.073	14.48	0.5599	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call		279.13880	228.994	14.61	0.4160	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put		346.93880	416.594	14.61	0.5840	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		2,035.00910	1,915.982	16.99	0.9887	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		224.92400	277.765	14.00	0.4674	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		397.93210	329.693	13.96	0.5433	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		215.73210	267.293	13.96	0.4567	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put		1,497.18010	1,610.349	17.57	0.9421	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call		29.38010	22.749	17.57	0.0579	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		35.76470	26.901	17.28	0.0678	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		392.50030	324.903	13.98	0.5379	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		220.30030	272.503	13.98	0.4621	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		387.12400	320.165	14.00	0.5326	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put		2,162.13060	2,278.439	18.86	0.9683	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call		17.13060	13.439	18.86	0.0317	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		445.92400	397.876	14.17	0.4290	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		621.32400	695.576	14.17	0.5710	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		442.34410	394.650	14.19	0.4262	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		627.74410	702.350	14.19	0.5738	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		449.53250	401.131	14.15	0.4318	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		614.93250	688.831	14.15	0.5682	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call		1,368.82760	1,257.146	11.58	0.8816	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put		54.22760	64.846	11.58	0.1184	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		2,338.68910	2,216.585	13.65	0.9717	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		14.08910	14.285	13.65	0.0283	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		1,169.61060	1,067.147	12.04	0.8187	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		95.01060	114.847	12.04	0.1813	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		298.34380	265.386	15.14	0.3075	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		973.74380	1,063.086	15.14	0.6925	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		6,309.08800	6,430.739	21.67	0.9951	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		3.68800	3.039	21.67	0.0049	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call		1,403.54120	1,290.624	11.50	0.8908	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		48.94120	58.324	11.50	0.1092	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		209.70140	186.045	15.92	0.2264	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		1,325.10140	1,423.745	15.92	0.7736	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put		3,321.74440	3,439.823	18.88	0.9540	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		36.34440	32.123	18.88	0.0460	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		1,601.00990	1,482.830	11.07	0.9343	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		26.40990	30.530	11.07	0.0657	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		545.86790	487.656	13.69	0.5019	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		471.26790	535.356	13.69	0.4981	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		5,236.83890	5,357.307	21.67	0.9859	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		11.43890	9.607	21.67	0.0141	0.00	0	50,995
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call		284.60810	258.137	16.10	0.2368	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put		1,783.00810	1,880.437	16.10	0.7632	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call		287.72080	261.210	16.08	0.2392	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put		1,766.12080	1,863.510	16.08	0.7608	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call		539.99360	494.256	14.43	0.4122	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put		918.39360	996.556	14.43	0.5878	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put		6,030.30390	6,148.028	19.54	0.9811	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call		21.90390	15.728	19.54	0.0189	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call		590.37540	540.873	14.20	0.4429	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put		818.77540	893.173	14.20	0.5571	39,960,537.65	44,740	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put		4,018.57580	4,129.833	18.92	0.9303	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call		80.17580	67.533	18.92	0.0697	1,510,708.74	22,370	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		1,500.64460	1,399.575	12.18	0.8208	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		129.04460	151.875	12.18	0.1792	3,397,454.94	22,370	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call		286.15940	259.668	16.09	0.2380	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put		1,774.55940	1,871.968	16.09	0.7620	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put		2,308.69640	2,405.850	16.36	0.7722	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call		327.14710	298.312	16.34	0.2296	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put		2,291.54710	2,388.512	16.34	0.7704	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call		325.72030	296.977	16.35	0.2287	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put		2,300.12030	2,397.177	16.35	0.7713	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call		324.29640	295.650	16.36	0.2278	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call		993.34110	933.440	14.09	0.5208	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put		919.54110	987.640	14.09	0.4792	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call		989.41810	929.597	14.10	0.5192	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put		925.61810	993.797	14.10	0.4808	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		997.28140	937.299	14.08	0.5225	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		913.48140	981.499	14.08	0.4775	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		1,335.47090	1,412.919	14.95	0.5307	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		986.62630	931.620	14.96	0.4680	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		1,342.12630	1,419.720	14.96	0.5320	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call		993.33630	938.030	14.94	0.4706	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		1,328.83630	1,406.130	14.94	0.5294	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		989.97090	934.819	14.95	0.4693	0.00	0	0
Total € / R Option											44,868,701.32	89,480	614,066

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R												706,194,620.42	134,227	783,473
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.64320		9.72080			0.0000	0.00	0	46
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.66440		9.74200			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.67010		9.74770			0.0000	2,417,525.00	250	10,948
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.79740		9.87560			0.0000	0.00	0	5,784
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.92450		10.00270			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.04610		10.12410			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.30420		10.38330			0.0000	0.00	0	0
Total AU\$ / R Future												2,417,525.00	250	27,994
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			836.78530	911.932	17.00	0.9703	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			7.58530	5.132	17.00	0.0297	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			166.22730	205.730	13.30	0.5409	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			188.22730	150.130	13.30	0.4591	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			344.03380	399.600	14.24	0.7296	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			99.19060	77.626	14.28	0.2646	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			351.49060	407.526	14.28	0.7354	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			96.70690	75.603	14.31	0.2589	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			359.00690	415.503	14.31	0.7411	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			101.73380	79.700	14.24	0.2704	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			137.19140	119.477	14.73	0.2392	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			751.59140	812.077	14.73	0.7608	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			135.32670	117.822	14.75	0.2363	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			759.72670	820.422	14.75	0.7637	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			133.48630	116.188	14.78	0.2335	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			767.88630	828.788	14.78	0.7665	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,253.34710	1,316.844	15.41	0.8080	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			134.67830	120.097	15.43	0.1903	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,261.97830	1,325.597	15.43	0.8097	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			137.43080	122.605	15.40	0.1937	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,244.73080	1,308.106	15.40	0.8063	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			136.04710	121.344	15.41	0.1920	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			165.39080	150.504	15.50	0.1989	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,511.29080	1,574.404	15.50	0.8011	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			164.05030	149.254	15.51	0.1975	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,519.95030	1,583.154	15.51	0.8025	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			162.72170	148.015	15.53	0.1961	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,528.62170	1,591.915	15.53	0.8039	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			420.19770	395.060	13.86	0.3737	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,036.89770	1,090.860	13.86	0.6263	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			417.59480	392.585	13.87	0.3717	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,044.29480	1,098.385	13.87	0.6283	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			415.00550	390.132	13.89	0.3698	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,051.70550	1,105.932	13.89	0.6302	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,417,525.00	250	27,994
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.72520		9.77320			0.0000	0.00	0	750
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.86210		9.91100			0.0000	0.00	0	100
Total CAD/ R Future												0.00	0	850
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			102.06760	87.487	15.38	0.2730	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			398.86760	432.287	15.38	0.7270	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			99.68420	85.382	15.41	0.2676	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			406.48420	440.182	15.41	0.7324	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			104.50410	89.643	15.34	0.2785	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			391.30410	424.443	15.34	0.7215	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			109.28690	99.447	16.31	0.1910	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,018.28690	1,057.347	16.31	0.8090	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			107.86440	98.113	16.33	0.1889	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,026.86440	1,066.013	16.33	0.8111	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			110.73030	100.798	16.29	0.1933	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,009.73030	1,048.698	16.29	0.8067	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	850
CHF / R	On	19/03/2018	Foreign Exchange Future			12.85970		12.97490			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.12420		13.24170			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.39260		13.51140			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.48910		14.62410			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			29.13540	17.708	16.46	0.0560	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,204.23540	1,308.009	16.46	0.9440	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			28.54740	17.450	16.51	0.0552	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,213.64740	1,317.750	16.51	0.9448	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			29.73610	18.132	16.45	0.0572	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,194.83610	1,298.432	16.45	0.9428	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			130.13240	105.508	15.98	0.1619	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,418.43240	1,511.308	15.98	0.8381	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			128.99400	104.310	15.99	0.1604	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,427.29400	1,520.110	15.99	0.8396	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			127.86710	103.125	16.00	0.1589	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,436.16710	1,528.925	16.00	0.8411	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			208.36450	181.438	16.20	0.2005	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,736.96450	1,828.838	16.20	0.7995	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			206.94960	180.176	16.22	0.1993	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,745.54960	1,837.576	16.22	0.8007	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			209.78990	182.713	16.19	0.2018	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,728.38990	1,820.113	16.19	0.7982	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			933.34640	867.133	14.44	0.4947	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,039.24640	1,108.033	14.44	0.5053	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			929.77420	863.796	14.45	0.4932	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,045.67420	1,114.696	14.45	0.5068	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			936.92800	870.493	14.43	0.4963	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,032.82800	1,101.393	14.43	0.5037	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	19/03/2018	Foreign Exchange Future			1.89240		1.89940			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.90770		1.91420			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.92310		1.92910			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.96910		1.97530			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			275.93460	249.760	15.01	0.3676	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			581.93460	625.760	15.01	0.6324	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			244.92340	220.987	15.18	0.3341	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			650.92340	696.987	15.18	0.6659	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			310.35460	281.805	14.84	0.4031	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			516.35460	557.805	14.84	0.5969	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			336.55300	320.474	15.63	0.2921	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,394.55300	1,443.474	15.63	0.7079	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			315.20350	299.845	15.74	0.2764	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,473.20350	1,522.845	15.74	0.7236	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			359.36230	342.523	15.51	0.3086	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,317.36230	1,365.523	15.51	0.6914	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,342.61900	2,390.845	16.37	0.7652	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			318.37860	306.956	16.47	0.2254	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,427.37860	2,475.956	16.47	0.7746	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			303.90340	292.818	16.56	0.2163	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,512.90340	2,561.818	16.56	0.7837	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			333.61900	321.845	16.37	0.2348	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,318.56520	1,291.915	14.63	0.5212	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,365.56520	1,400.915	14.63	0.4788	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,278.78460	1,252.842	14.69	0.5097	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,425.78460	1,461.842	14.69	0.4903	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,359.53720	1,332.166	14.57	0.5329	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,306.53720	1,341.166	14.57	0.4671	0.00	0	0
Total CNH / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.01670		2.03300			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.05770		2.07440			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.09860		2.11570			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.31420		2.33460			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			82.69930	58.997	17.54	0.1006	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,652.69930	1,791.997	17.54	0.8994	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			101.07740	75.310	17.26	0.1247	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,471.07740	1,608.310	17.26	0.8753	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			91.38550	66.666	17.40	0.1121	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,561.38550	1,699.666	17.40	0.8879	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			354.68790	309.089	16.55	0.2576	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,710.68790	1,832.089	16.55	0.7424	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			335.54070	291.655	16.67	0.2452	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,791.54070	1,914.655	16.67	0.7548	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			317.48980	275.250	16.78	0.2334	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,873.48980	1,998.250	16.78	0.7666	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			382.85170	342.207	17.16	0.2223	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,725.85170	2,856.207	17.16	0.7777	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			366.78170	327.104	17.22	0.2141	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,809.78170	2,941.104	17.22	0.7859	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			351.40840	312.672	17.28	0.2061	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,894.40840	3,026.672	17.28	0.7939	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			786.36910	865.011	14.52	0.3117	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,649.95430	2,519.968	14.36	0.7088	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			703.95430	777.968	14.36	0.2912	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,590.53070	2,462.865	14.44	0.6986	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			744.53070	820.866	14.44	0.3014	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,532.36910	2,407.011	14.52	0.6883	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.52800		1.54240			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.55110		1.56570			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.57320		1.58780			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.69780		1.71500			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			15.12820	10.517	18.56	0.0276	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,991.12820	2,130.517	18.56	0.9724	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			12.91840	9.075	18.79	0.0240	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,088.91840	2,229.075	18.79	0.9760	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			17.73160	12.213	18.33	0.0318	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,893.73160	2,032.213	18.33	0.9682	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			123.91970	106.054	17.55	0.1320	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,066.91970	2,195.054	17.55	0.8680	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			114.72510	97.928	17.68	0.1230	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,157.72510	2,286.928	17.68	0.8770	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			133.90760	114.895	17.42	0.1417	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,976.90760	2,103.895	17.42	0.8583	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,874.94660	3,004.286	17.72	0.8693	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			171.99230	151.813	17.49	0.1442	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,693.99230	2,819.813	17.49	0.8558	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			162.17300	143.197	17.58	0.1369	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,784.17300	2,911.197	17.58	0.8631	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			152.94660	136.286	17.72	0.1307	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,120.47060	1,051.980	16.15	0.4737	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,470.47060	1,573.980	16.15	0.5263	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,086.66870	1,020.021	16.24	0.4623	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,536.66870	1,642.021	16.24	0.5377	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,054.01510	989.160	16.33	0.4512	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,604.01510	1,711.160	16.33	0.5488	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.11600		0.11670			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11550		0.11600			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11470		0.11510			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11100		0.11210			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	19/03/2018	Foreign Exchange Future			1.56360		1.57030			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.58970		1.59650			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.61550		1.62260			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.69360		1.70160			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.83670		8.83160			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.94780		8.94290			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.05990		9.05450			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.75160		9.75480			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			38.79560	36.479	16.75	0.1387	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			657.19560	649.779	16.75	0.8613	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			37.72590	35.419	16.78	0.1352	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			666.12590	658.719	16.78	0.8648	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			39.89420	37.568	16.72	0.1422	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			648.29420	640.868	16.72	0.8578	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			95.48500	92.748	16.73	0.1915	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			992.58500	984.948	16.73	0.8085	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			94.21070	91.478	16.76	0.1892	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,001.31070	993.678	16.76	0.8108	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			96.77760	94.039	16.71	0.1938	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			983.87760	976.239	16.71	0.8062	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			173.33700	171.048	16.27	0.2588	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,048.83700	1,041.148	16.27	0.7412	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			171.65570	169.352	16.29	0.2566	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,057.15570	1,049.452	16.29	0.7434	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			175.03640	172.763	16.25	0.2610	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,040.53640	1,032.863	16.25	0.7390	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			593.90730	591.537	14.67	0.4944	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			759.10730	759.937	14.67	0.5056	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			590.31670	587.935	14.69	0.4921	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			765.51670	766.335	14.69	0.5079	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			597.52090	595.162	14.66	0.4967	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			752.72090	753.562	14.66	0.5033	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.24760		1.25480			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.25810		1.26400			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26790		1.27180			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35600		1.36490			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			452.00000	524.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			552.00000	624.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			652.00000	724.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			560.00000	619.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			660.00000	719.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			460.00000	519.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	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			982.00000	1,021.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			1,082.00000	1,121.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			882.00000	921.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			449.00000	360.000		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			349.00000	260.000		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			549.00000	460.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.42020		1.41580			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.42530		1.42090			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.43060		1.42610			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.24930		1.24780			0.0000	0.00	0	130
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.25710		1.25560			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.26570		1.26410			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	130
Total QUANTO € / \$												0.00	0	130
R / ¥	EN	On	19/03/2018	Foreign Exchange Future		9.09980	0.10887	8.98400			0.0000	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.93110	0.10887	8.81750			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.76610	0.10887	8.65480			0.0000	0.00	0	0
Total R / ¥EN Future												0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Call	0.10887	2,368.18420	3,053.501	16.24	0.6377	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Put	0.10887	1,828.18420	1,355.501	16.24	0.3623	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Call	0.10887	2,315.61760	2,992.306	16.24	0.6305	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Put	0.10887	1,875.61760	1,394.306	16.24	0.3695	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Call	0.10887	2,421.51410	3,115.431	16.24	0.6449	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Put	0.10887	1,781.51410	1,317.431	16.24	0.3551	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Call	0.10887	3,207.74970	3,795.737	16.42	0.5383	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Put	0.10887	3,932.74970	3,384.737	16.42	0.4617	0.00	0	1,200
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Call	0.10887	4,368.19580	4,999.524	16.42	0.6347	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.10887	2,893.19580	2,388.524	16.42	0.3653	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.10887	4,313.92740	4,940.126	16.42	0.6304	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.10887	2,938.92740	2,429.126	16.42	0.3696	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.10887	4,422.90930	5,059.365	16.42	0.6390	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.10887	2,847.90930	2,348.365	16.42	0.3610	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.10887	4,883.98060	5,501.446	16.86	0.5832	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.10887	4,335.98060	3,840.446	16.86	0.4168	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.10887	4,834.93330	5,448.574	16.86	0.5798	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.10887	4,386.93330	3,887.574	16.86	0.4202	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.10887	4,777.77480	5,396.048	16.86	0.5764	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.10887	4,429.77480	3,935.048	16.86	0.4236	0.00	0	0
Total R / ¥EN Option												0.00	0	1,200
Total R / ¥EN												0.00	0	1,200
RAIN	On	19/03/2018	Foreign Exchange Future			22,172.65000		22,336.65000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.13370		9.20910			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.27310		9.34950			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.40920		9.48680			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.18280		10.27590			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			21.23490	14.622	15.74	0.0661	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			772.13490	840.922	15.74	0.9339	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			20.58000	14.120	15.76	0.0641	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			781.48000	850.420	15.76	0.9359	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			21.91040	15.142	15.72	0.0682	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			762.81040	831.442	15.72	0.9318	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			104.20580	90.601	15.34	0.1952	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			854.70580	917.501	15.34	0.8048	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			102.74290	89.314	15.36	0.1928	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			863.24290	926.214	15.36	0.8072	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			105.68920	91.910	15.31	0.1977	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			846.18920	908.810	15.31	0.8023	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			229.71290	208.067	14.43	0.3171	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			742.91290	798.866	14.43	0.6829	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			227.32910	205.884	14.45	0.3144	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			750.52910	806.684	14.45	0.6856	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			232.12040	210.276	14.41	0.3199	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			735.32040	791.076	14.41	0.6801	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			784.29200	736.172	13.51	0.5793	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			498.39200	543.372	13.51	0.4207	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			779.54760	731.665	13.53	0.5768	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			503.64760	548.865	13.53	0.4232	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	14/06/2019	Foreign Exchange Option	10.01	Call			774.82590	727.180	13.54	0.5743	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			508.92590	554.380	13.54	0.4257	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.13950		3.14730			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.09770		3.10410			0.0000	0.00	0	2,950
TRY / R	On	17/09/2018	Foreign Exchange Future			3.05290		3.06030			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.04890		3.03770			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	3,383
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			1.52960	1.596	15.91	0.0241	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			374.22960	382.096	15.91	0.9759	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			1.42790	1.488	16.07	0.0225	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			384.12790	391.988	16.07	0.9775	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			1.64050	1.713	15.76	0.0259	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			364.34050	372.213	15.76	0.9741	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			4.30180	4.432	15.06	0.0396	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			560.20180	566.732	15.06	0.9604	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			4.03600	4.180	15.10	0.0376	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			569.93600	576.480	15.10	0.9624	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			4.58460	4.699	15.02	0.0418	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			550.48460	556.999	15.02	0.9582	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			40.17980	38.447	14.06	0.2104	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			339.87980	345.547	14.06	0.7896	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			38.68160	36.964	14.10	0.2036	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			348.38160	354.064	14.10	0.7964	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			41.73630	39.988	14.02	0.2175	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			331.43630	337.088	14.02	0.7825	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			66.58470	68.803	15.37	0.2341	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			558.88470	549.903	15.37	0.7659	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			65.18720	67.355	15.40	0.2299	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			567.48720	558.455	15.40	0.7701	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			68.01520	70.285	15.34	0.2383	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			550.31520	541.385	15.34	0.7617	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	3,383
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.20840		1.21770			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.19150		1.20080			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.17230		1.18150			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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									3 314 876 393.40	265,896	1,497,505
Total Options									118 699 529.36	154,144	3,608,052
Grand Total:									3,433,575,922.76	420,040	5,105,557